



HeiKaMEtrics

Thursday, February 18, 2016, Heidelberg University, Bergheimer Straße 20, Seminarraum WiSo.

10:00 - 10:40 “The Linear-in-Means Model in the Time Domain: A Structural VAR Approach for Network Identification”

Ruben Hipp (University of Mannheim)

Discussant: Onno Kleen (Heidelberg University)

10:40 - 11:00 Coffee break

11:00 - 11:40 “Measuring Connectedness of Euro Area Sovereign Risk?”

Rebekka Gätjen (Karlsruhe Institute of Technology)

Discussant: Alexander Glas (Heidelberg University)

11:40 - 12:20 “Macroeconomic Expectations and the Time-Varying Stock-Bond Correlation: International Evidence ”

Karin Loch (Heidelberg University)

Discussant: Rebekka Gätjen (Karlsruhe Institute of Technology)

12:30 - 14:30 Lunch at Zafferano

14:30 - 15:10 “Estimation of Cointegrated MCARMA Processes”

Markus Scholz (Karlsruhe Institute of Technology)

Discussant: Chong Liang (Karlsruhe Institute of Technology)

15:10 - 15:50 “Vector Error Correction Models with Diverging Dimension”

Chong Liang (Karlsruhe Institute of Technology)

Discussant: Markus Scholz (Karlsruhe Institute of Technology)

15:50 - 16:20 Tea time

16:20 - 16:30 “The Open Forecasting Project”

Onno Kleen (Heidelberg University)

16:30 - 17:10 “Forecast Performance, Disagreement and Heterogeneous Signal-to-Noise Ratios”

Matthias Hartmann (Heidelberg University)

Discussant: Fabian Krüger (HITS)

17:10 - 17:50 “Combining Density Forecasts Under Various Scoring Rules: An Analysis of UK Inflation”

Fabian Krüger (HITS)

18:30 Dinner at Tati