

# HKMetrics-Workshop@UM

Friday September, 6, University of Mannheim  
L7, 3-5, room 4.57/4.58 (4<sup>th</sup> floor)

---

10.45-11.10	Coffee and Welcome Adress
11.10-11.50	<b>Mehdi Hosseinkouchack</b> (University of Mannheim) 'Testing the predictability of stock returns with smoothly varying deterministic mean' <i>Discussant: Shi Chen</i> (Karlsruhe Institute of Technology)
11.50-12.30	<b>Lora Pavlova</b> (University of Heidelberg) 'Quantifying subjective uncertainty in survey expectations' <i>Discussant: Konstantin Görden</i> (Karlsruhe Institute of Technology)
12.30-14.00	Lunch Break
14.00-14.30	<b>Alexander Kreiss</b> (University of Mannheim) 'Model Selection in a Hawkes Processes Based Interaction Network Model under Sparsity Assumptions'
14.30-15.00	<b>Jonas Krampe</b> (University of Mannheim) 'Impulse Response Analysis for Sparse High Dimensional Time Series'
15.00-15.40	<b>Konstantin Görden</b> (Karlsruhe Institute of Technology) 'Evaluating Effects of Tuition Fees: Lasso for the Case of Germany' <i>Discussant: Tomasz Olma</i> (University of Mannheim)
15.40-16.10	Coffee Break
16.10-16.40	<b>Timo Dimitriadis</b> (Heidelberg Institute for Theoretical Studies) 'Evaluating the rationality of mode forecasts'
16.40-17.20	<b>Jonas Brehmer</b> (University of Mannheim) 'Why scoring functions cannot assess tail properties' <i>Discussant: Fabian Krüger</i> (University of Heidelberg)
18.00	Dinner at Restaurant 'Zwei Hasen' (Bellenstraße 36, at own expense)

---