

HeiKaMEtrics-Workshop

Thursday, 25 January 2018, KIT Campus B (Bdg. 09.21) Blücherstr.17, Foyer

- 09:30 – 10:10 [Portfolio-Selection Using Bregman Loss Functions](#)
Onno Kleen (Heidelberg University)
Discussant: Mehmet Madensoy (University of Mannheim)
- 10:10 – 10:50 [Interpretation of Point Forecasts with Unknown Directive](#)
Patrick Schmidt (Heidelberg Institute for Theoretical Studies)
Discussant: Alexander Glas (Heidelberg University)
- 10:50 – 11:05 Kurzvortrag: [Forecasting High-Dimensional Realized Covariance Matrices](#)
Michael Stollenwerk (Heidelberg University)
- 11:05 – 11:35 Coffee break
- 11:35 – 12:15 [Do Macroeconomic Forecasts Improve Predictions of Future Stock Market Volatility?](#)
Alexander Glas (Heidelberg University)
Discussant: Alexander Jordan (Heidelberg Institute for Theoretical Studies)
- 12:15 – 12:55 [Effectiveness of Policy and Regulation on Connectedness of European Sovereign Credit Risk Markets](#)
Rebekka Buse (Karlsruhe Institute of Technology)
Discussant: Alexander Kreiß (Heidelberg University)
- 12:55 – 14:10 Lunch break
- 14:10 – 14:50 [Measuring the Information Content of Limit Order Books](#)
Shi Chen (Karlsruhe Institute of Technology)
Discussant: Onno Kleen (Heidelberg University)
- 14:50 – 15:30 [Nonparametric Regression for Objects in Metric Spaces](#)
Christof Schötz (Heidelberg University)
Discussant: Chong Liang (Karlsruhe Institute of Technology)
- 15:30 – 15:45 Kurzvortrag: [Introduction to Hawkes processes and their applications](#)
Marilena Müller (Heidelberg University)
- 15:45 – 16:00 Coffee break
- 16:00 – 16:40 [Nonparametric inference for continuous-time event counting and link-based dynamic network models](#)
Alexander Kreiß (Heidelberg University)
Discussant: Shi Chen (Karlsruhe Institute of Technology)
- 16:40 – 17:20 [Robust Forecast Evaluation of Expected Shortfall](#)
Fabian Krüger (Heidelberg University)
Discussant: Dimo Bart (University of Mannheim)
- 17:20 – 18:00 [Hypothesis Testing in High Dimensional VAR](#)
Chong Liang (Karlsruhe Institute of Technology)
Discussant: Christof Schötz (Heidelberg University)
- 18:30 Dinner at Mille Stelle (at own expense)