



IRTG 1792

“High Dimensional Nonstationary Time Series”

Conference

Modern Econometrics faces Machine Learning

June 7 2017, 10:00 - 18:00

Heilig-Geist-Kapelle (HGK), Spandauer Str. 1, 10178 Berlin

Organizers: Weining Wang, Bernd Fitzenberger, Wolfgang Karl Härdle, Melanie Schienle



Roger Koenker
*University of Illinois at
Urbana-Champaign*



Simone Manganelli
*European Central
Bank*



Blaise Melly
University of Bern



Dennis Kristensen
*University College
London*



Timo Terasvirta
*HU Berlin,
Aarhus University*

