



Financial Econometrics & Macroeconomic Expectations Workshop

April 11, 2024 (2 pm – 5:30 pm)

- 14:00 – 14:30 Who is updating Stock Market Expectations in Response to Market Turmoil?
Marina da Silva Rapp (Heidelberg University)
- 14:30 – 15:00 Real-time Monitoring Growth at Risk using the Survey of Professional Forecasters
Manuel Schick (Heidelberg University)
- 15:00 – 15:30 Coffee Break
- 15:30 – 16:00 Beyond the Numbers: How Narratives about Inflation Shape Professional Forecasters' Stock Market Expectations
Julius Schoelkopf (Heidelberg University)
- 16:00 – 16:30 Modeling Volatility Cycles: The Univariate MF2-GARCH Model
Christian Conrad (Heidelberg University)
- 16:30 – 17:00 Coffee Break
- 17:00 – 17:30 Portfolio Choice with the Multivariate MF2-GARCH Model
Anne Opschoor (Vrije Universiteit Amsterdam)
- 18:00 – Dinner at Limoncello Cucina e Vino

Location: Villa Menzer, Grüner Salon
Dilsberger Str. 2, 69151 Neckargemünd
(5 Minutes from S-Bahn stop Neckargemünd Altstadt)

Local organizer: Christian Conrad
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