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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