HKMetrics-Workshop@UM

Friday May, 20, University of Mannheim
Schloss, Lecture Hall SN 163 (1st floor)

10.00-10.40  Johannes Resin (Heidelberg Institute for Theoretical Studies)
‘Regression Diagnostics meets Forecast Evaluation: Conditional Calibration, Reliability Diagrams, and Coefficient of Determination’
Discussant: Jonas Krampe (University of Mannheim)

10.40-11.00  Benedikt Schulz (Karlsruhe Institute of Technology)
‘Aggregating distribution forecasts from deep ensembles’

11.00-11.30  Coffee Break

11.30-12.10  So Jin Lee (University of Mannheim)
‘Granular Time Series Detection: A Geometric Approach’
Discussant: Rebekka Buse (Karlsruhe Institute of Technology)

12.10-12.30  Thomas Eife (University of Heidelberg)
‘Measuring Inflation Expectations: How Stable Are Density Forecasts?’

12.30-14.00  Lunch Break

14.00-14.30  Martin Schlather (University of Mannheim)
‘Semigroup-Based Principle Component Analysis’

14.30-15.10  Michael Stollenwerk (University of Heidelberg)
‘Probability Distributions and GAS Models for Realized Covariance Matrices’
Discussant: Alexander Kreiß (University of Leipzig)

15.10-16.40  Poster Session with Coffee and Tea
Giovanni Ballarin (MA), Sergio Brenner Miguel (HD), Fabian Kächele (KIT), Karsten Reichold (Dortmund), Lotta Rütter (KIT), Mengshan Xu (MA), Daniel Wolffram (KIT)
16.40-17.20  Björn Höppner (University of Bonn)
‘Missing Data in Asset Pricing Panels’

*Discussant: Christoph Rothe* (University of Mannheim)

17.20-17.50  Cenchen Liu (University of Frankfurt)
‘Modeling Distributional Treatment Effects with Misreported Discrete Survey Data – An Application to Marijuana Legalization in the U.S.’

18.30   Dinner at Restaurant ‘Dachgarten’ (Engelhorn Department Store, 6th floor, O5, 9-12, at own expense)

**Poster Presentations (15.10-16:40)**

**Giovanni Ballarin** (University of Mannheim)
‘Kalman and Particle Filtering for Nonlinear Random Recurrent Networks’

**Sergio Brenner Miguel** (University of Heidelberg)
‘Multiplicative Deconvolution in a Bivariate Stochastic Volatility Model’

**Fabian Kächele** (Karlsruhe Institute of Technology)
‘Approximation of the empirical copula process revisited: A simple plug-in estimator’

**Karsten Reichold** (University of Dortmund)
‘A Bootstrap-Assisted Self-Normalization Approach to Inference in Cointegrating Regressions’

**Lotta Rüter** (Karlsruhe Institute of Technology)
‘Identifying Success Factors of Microcredits Using Robust Variable Selection for High-Dimensional Panel Data’

**Mengshan Xu** (University of Mannheim)
‘Policy choice in time Series by empirical welfare maximization’

**Daniel Wolffram** (Karlsruhe Institute of Technology)
‘Collaborative nowcasting of COVID-19 hospitalization incidences’