



UNIVERSITÄT  
HEIDELBERG  
ZUKUNFT  
SEIT 1386

UNIVERSITÄT  
MANNHEIM



# 10th HKMetrics-Workshop@KIT

hosted by the Karlsruhe Institute of Technology  
Wednesday July 12th, 2023  
Blücherstraße 17, Karlsruhe

- 
- 10:30 - 12:00 ‘Macroeconomic Announcements and the Volatility Feedback Effect’  
**Julius Schölkopf** (Heidelberg University)  
*Discussant: Marc-Oliver Pohle (Heidelberg Institute for Theoretical Studies)*  
‘Direction Augmentation in the Evaluation of Armed Conflict Predictions’  
**Lotta Rüter** (Karlsruhe Institute of Technology)  
‘Who is Updating Stock Market Expectations in Response to Market Turmoil’  
**Marina Rapp** (Heidelberg University)
- 
- 12:00 - 13:30 Lunch break
- 
- 12:45 - 13:30 Poster Session  
‘Unit Combination for Estimating a Distribution Function’  
**Friederike Becker** (Karlsruhe Institute of Technology)  
‘Quantile-based Approximation and Decomposition of the Integrated Quadratic’  
Distance between Probability Distributions’  
**Johannes Bracher** (Karlsruhe Institute of Technology)  
‘Generative Machine Learning Methods for Multivariate Ensemble Post-processing’  
**Jieyu Chen** (Karlsruhe Institute of Technology)  
‘MS/MS Identification with Kernel Models’  
**Nils Koster** (Karlsruhe Institute of Technology)  
‘Learning to Forecast: The Probabilistic Time Series Forecasting Challenge’  
**Sebastian Lerch**  
‘Framing Effects in Consumer Expectation Surveys’  
**Lora Pavlova** (Karlsruhe Institute of Technology)
- 
- 13:30 - 15:00 ‘Impulse Response Analysis for Structural Nonlinear Time Series Models’  
**Giovanni Ballarin** (University of Mannheim)  
*Discussant: Timo Dimitriadis (Heidelberg University)*  
‘Real-time Nowcasting Growth at Risk Using the Survey of Professional Forecasters’  
**Manuel Schick** (Heidelberg University)  
‘Skill Scores, Predictive Power and Limits of Predictability’  
**Tanja Zahn** (Goethe University Frankfurt)  
‘Consistency in Regression Models with Interactions Using a Variant of  
Random Forests’  
**Ricardo Blum** (Heidelberg University)
-

---

15:00 - 15:30	Coffee break
15:30 - 17:00	<p>‘Generalised Covariances and Correlations’</p> <p><b>Marc-Oliver Pohle</b> (Heidelberg Institute for Theoretical Studies)</p> <p><i>Discussant: <b>Christoph Rothe</b> (University of Mannheim)</i></p> <p>‘Collaborative Nowcasting of COVID-19 Hospitalization Incidences in Germany’</p> <p><b>Daniel Wolfram</b> (Karlsruhe Institute of Technology)</p> <p>‘Measuring Dependence between Events’</p> <p><b>Lukas Wermuth</b> (Goethe University Frankfurt)</p> <p>‘Adaptive Testing for Multiplicative Convolution’</p> <p><b>Bianca Neubert</b> (Heidelberg University)</p>
17:00 - 17:30	Coffee break
17:30 - 18:30	<p>Keynote Session</p> <p>‘Asymptotic Properties of Endogeneity Corrections Using Nonlinear Transformations’</p> <p><b>Jörg Breitung</b> (University of Cologne)</p>
19:00 - 21:00	<p>Dinner (at own expense)</p> <p>Venue: Restaurant Sokrates, Welfenstraße 18, 76137 Karlsruhe</p>

---