



UNIVERSITÄT
HEIDELBERG
ZUKUNFT
SEIT 1386

UNIVERSITÄT
MANNHEIM



5th HeiKaMEtrics Workshop

Thursday October 4, 2018, Heidelberg University
Bergheimer Straße 58 (2nd floor, Room 02.023)

09:30 - 10:10	‘Sensitivity of LATE Estimates to Violations of the Monotonicity Assumption’ Claudia Noack (University of Mannheim) <i>Discussant: Tomasz Olma</i> (University of Mannheim)
10:10 - 10:30	‘A New View on Tuition Fees using Lasso-based Inference Methods’ Konstantin Görden (Karlsruhe Institute of Technology)
10:30 - 11:00	Coffee Break
11:00 - 11:40	‘Interpretation of Point Forecasts with Unknown Directive’ Patrick Schmidt (HITS/University of Frankfurt) <i>Discussant: Alexander Glas</i> (Heidelberg University)
11:40 - 12:20	‘The Efficiency Gap’ Timo Dimitriadis (University of Konstanz) <i>Discussant: Marilena Müller</i> (Heidelberg University)
12:20 - 14:00	Lunch Break
14:00 - 14:40	‘Estimating High Dimensional Cointegration and its Applications’ Chen Shi (Karlsruhe Institute of Technology) <i>Discussant: Fabian Krüger</i> (Heidelberg University)
14:40 - 15:20	‘Bootstrap Based Inference for Sparse High-Dimensional Time Series Models’ Jonas Krampe (University of Mannheim) <i>Discussant: Alexander Kreiß</i> (Heidelberg University)
15:20 - 15:50	Coffee Break
15:50 - 16:10	‘Analyzing Consumers’ Probability Forecasts of Inflation’ Lora Pavlova (Heidelberg University)
16:10 - 16:50	‘Receiver Operating Characteristic (ROC) Curves’ Peter Vogel (Karlsruhe Institute of Technology) <i>Discussant: Onno Kleen</i> (Heidelberg University)
16:50 - 17:30	‘The Interplay Between Oil and Food Commodity Prices: Has It Changed over Time?’ Sebastian Rüth (Heidelberg University) <i>Discussant: Rebekka Buse</i> (Karlsruhe Institute of Technology)
18:00	Dinner at Restaurant ‘Krokodil’ (Kleinschmidtstraße 12, at own expense)

Local organizers: Christian Conrad, Rosa Huhn, and Fabian Krüger (Heidelberg University).
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