HeiKaMEtrics Workshop

Thursday, November 3, 2016, University of Mannheim, L7, 3-5, Room 457/458

13:00 - 13:40	"Probabilistic Forecasting and Comparative Model Assessment Based on Markov Chain Monte Carlo Output" **Fabian Krüger** (Heidelberg University) *Discussant:* ***Rebekka Gätjen*** *(Karlsruhe Institute of Technology)*
13:40 - 14:00	"Evaluating Systemic Risk Forecasts" **Onno Kleen** (Heidelberg University)
14:00 - 14:40	"Thresholded Covariance Matrix Estimation using High Frequency Trading Data" **Chong Liang** (Karlsruhe Institute of Technology) *Discussant:* ***Onno Kleen*** *(Heidelberg University)*
14:40 - 15:10	Coffee break
15:10 - 15:50	"Conditional Density estimation of categorical data given functional regressors" **Lena Reichmann** (University of Mannheim) *Discussant:* ***Nicolas Asin*** *(Heidelberg University)*
15:50 - 16:30	"Adaptive non-parametric instrumental regression in the presence of dependence" **Nicolas Asin** (Heidelberg University) *Discussant:* ***Lena Reichmann*** *(University of Mannheim)*
16:30 - 16:50	Time for a quick second coffee or tea
16:50 - 17:30	"Modelling Dynamic Networks Using Counting Processes" **Alexander Kreiß** (Heidelberg University) *Discussant:* ***Ruben Hipp*** *(University of Mannheim)*
17:30 - 18:10	"Statistical Inference for Financial Connectedness" **Ruben Hipp** (University of Mannheim) *Discussant:* ***Alexander Kreiß*** *(Heidelberg University)*
18:30	Dinner at Familienbetrieb (reservation has to be comfirmed)

Organizers: Prof. Dr. Christian Conrad (Heidelberg University), Prof. Dr. Melanie Schienle (Karlsruhe Institute of Technology) and Prof. Dr. Carsten Trenkler (University of Mannheim)
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