technische universität dortmund

Transregio 391

TC06 Prediction

Workshop (Five years of MSc) in Econometrics

April 4th and 5th

Program Schedule

Friday

- 8:30 – 9:00 *Welcome*
- 9:00 – 10:00 *Invited talks 1*
  - Helmut Lütkepohl: Comparing external and internal instruments for vector autoregressions
  - Simone Maxand: Inference in panel SVARs with cross-sectional dependence of unknown form
- 10:00 – 10:30 *Flash session 1*
  - Lennart Empting: The pvars R-Package: VAR modeling for heterogeneous panels
  - Jan Prüser: A large non-Gaussian structural VAR with application to monetary policy
  - Ignacio Moreira: High dimensional hybrid identification using a dynamic factor model with stochastic volatility
  - Daniel Dzikowski: Structural analysis in large vector autoregressions
- 10:30 – 11:00 *Coffee break*
- 11:00 – 12:00 *Invited talks 2*
  - Ostap Okhrin: Dynamic tail risk forecasting: What do realized skewness and kurtosis add?
  - Paulo Rodrigues: A simple but powerful tail index regression
- 12:00 – 12:45 *Flash session 2*
  - Miriam Seifert: Extreme value results using polar representations of random vectors
  - Timo Puschmann: Forecasting Growth-at-Risk
  - Fabian Blunck: Prediction intervals for generalized random forests
  - Karsten Reichold: Bootstrap inference in panels of cointegrating regressions with global stochastic trends
  - Stefan Linner: Extending the quantilogram and quantile stability tests
  - Marlies Hafer: Regression-based estimation of causal effects under selection bias and confounding
- 12:45 – 14:00 *Lunch*
- 14:00 – 15:30 *Invited talks 3*
  - Christoph Breunig: Robust Bayesian causal inference
  - Lena Janys: Heterogenous treatment effects in group fixed effects models
  - Derya Uysal: Covariate balancing and the equivalence of weighting and doubly robust estimators of average treatment effects
- 15:30 – 16:00 *Coffee break*
- 16:00 – 17:30 *Invited talks 4*
  - Philipp Sibbertsen: Long memory in the marginalized time series of a VAR revisited
  - Rolf Tschernig: Model selection and estimation of factor models with long memory
  - Rob Taylor: Locally optimal invariant tests for perturbed fractional integration
- 19:00 *Conference dinner*

Saturday

- 8:30 – 9:00 *Coffee*
- 9:00 – 13:00 *Invited talks 5*
  - Daniel Gutknecht: Sparsity tests for high-dimensional linear regression models in time series
  - Ulrike Schneider: Understanding the adaptive LASSO in predictive regressions
  - Melanie Schienle: Consistent model determination of ultra-high dimensional nonstationary systems
- 10:30 – 11:00 *Coffee break*
- 11:00 – 12:00 *Invited talks 6*
  - Kai Carstensen: Nowcasting consumer price inflation using high-frequency scanner data: Evidence for Germany
  - Martin Spindler: Adventures in demand analysis using AI
- 12:00 – 12:45 *Flash session 3*
  - Sanne Kruse-Becher: Risk literacy at the German airport customs
  - Daria Ovsyannikova: Pitfalls of pooled-OLS based inference in panels with uncertain cross-dependence
  - Chris Walsh: Estimation and inference in high-dimensional panel data models with interactive fixed effects
  - Sven Otto: Approximate factor models for functional time series
  - Fabian Schmidt: Factor-based IVX predictive regression
  - Tobias Hartl: Robust trend estimation for strongly persistent data with unobserved memory
- 12:45 – 14:00 *Lunch*
- 14:00 – 15:30 *Invited talks 7*
  - Michael Massmann: Estimation of and inference on a vector of proportions, with jointly increasing population and sample size
  - Uwe Hassler: Simultaneous inference bands for autocorrelations
  - Martin Wagner: Integrated modified OLS Estimation and fixed-b inference for (systems of) cointegrating multivariate polynomial regressions
- 15:30 – 16:00 *Coffee & farewell*

Further details

Workshop Venue: International Meeting Center (IBZ, Internationales Begegnungszentrum)

TU Dortmund University Campus Nord, Emil-Figge-Straße 59, 44227 Dortmund
Route from S-Bahn station Dortmund Universität: `https://maps.app.goo.gl/om3PuG62yN55yiW1A`
S-Bahn line S1 connects the campus with Dortmund Main Station, scheduled every 15 min on Friday
Please note the bus replacement services with restricted schedule on Saturday!

Conference dinner: Hövels Hausbrauerei Restaurant & Biergarten

Hoher Wall 5-7 44137 Dortmund-City
Walking Route from Dortmund Main Station: `https://maps.app.goo.gl/LUT7Fo2VScht7if3A`