CRC 649 "Economic Risk" Conference in Motzen
10.07 - 12.07.2014

SFB 649 ÖKONOMISCHES RISIKO

Time	Thursday, 10. July 2014			
	Room A (Brandenburg)	**Room B (Potsdam)**	**Room C (Berlin)**	**Room D (Back Office)**
13:15 - 14:00	*Check-In*			
14:00 - 15:00	*Start of the conference in the plenum* **Wolfgang Härdle / Michael Burda** Welcome by CRC Coordinators **CRC 649 (Alona Zharova) / RDC (Rainer Voß, Lukas Borke)** News from CRC 649 Office and RDC **Steffen Ahrens (C10)** "Berlin Macro Network"			
15:00 - 16:00	*Plenum Lectures* **Wolfgang Härdle, Michael Burda** "TEDRIS - Tail Event Driven RIsk Structures" Discussant: **Nikolaus Wolf (B3)** **Daniel Neuhoff (C7)** "Bayesian Estimation of Autoregressive Moving-Average Processes as Exogenous Shock Processes in DSGE Models" Discussant: **Steffen Ahrens (C10)**			
16:00 - 16:30	*Coffee break (Foyer)*			
16:30 - 17:30	**Ostap Okhrin (B10)** "Efficient Iterative Maximum Likelihood Estimation of High-Parameterized Time Series Models" Discussant: **Dieter Nautz (C14)**	**Markus Bibinger & Randolf Altmeyer (C12)** "Common price and volatility jumps in noisy high-frequency data" Discussant: **Mengmeng Guo (Gast)**	**Alex Stomper (A15)** "Training the Doubtful and Timid" Discussant: **Hien Pham-Thu (Z)**	
17:30 - 19:30	*Sports activities* Swimming, football, etc. **(Andrija Mihoci)**			
from 20:00	*Dinner (Buffet)*			

Workshop 45 minutes presentation, 15 minutes discussion, Q&A

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from 6:30	*Breakfast (Restaurant)*			
10:00 - 11:00	**Lukas Borke (RDC)** "Quantnet basics: visualization, similarity, textmining" Discussant: **Michael Burda (C7)**	**Mayya Zhilova (B5)** "Non-asymptotic confidence bounds via multiplier bootstrap" Discussant: **Daniel Neuhoff (C7)**	**Felix Jung (B1)** "Predicting default — a dynamic Nelson-Siegel approach to forward intensities" Discussant: **Randolf Altmeyer (C12)**	
11:00 - 11:30	*Coffee break (Foyer)*			
11:30 - 12:30	**Cathy Chen (Gast)** "Surprises, sentiments, and the expectations hypothesis of the term structure of interest rates" Discussant: **George Milunovich (Gast)**	**Raphael Schöttler (B3)** "Reunification and the Real Estate Market" Discussant: **Martin Odening (C11)**	**Nooshin Nejati (Philipp Pfeiffer, Steffen Ahrens) (C10)** "Firing Taxes, Unemployment Insurance and Aggregate Fluctuations: The Role of Monetary Policy" Discussant: **Lars Winkelmann (C14)**	
12:30 - 14:00	*Lunch (Restaurant)*			
14:00 - 15:00	**Dietmar Fehr (A6)** "Talking about others: Gossip as a means to increase trust and cooperation" Discussant: **Markus Reiß (C12)**	**Frank Heinemann (C10)** "Central Bank Reputation, Transparency and Cheap Talk as Substitutes for Commitment: Experimental Evidence" Discussant: **Dorothea Kübler (A6)**	**Alexander Meyer-Gohde (C7)** "Risk Adjusted Linear Approximations: Long Run Risk In Risk-Sensitive Real Business Cycle Models" Discussant: **Jens Kolbe (B3)**	
15:00 - 15:30	*Coffee break (Foyer)*			
15:30 - 16:30	**Jin-Lung Henry Lin (Gast)** "Comparisons of Forecasting Methods with Many Predictors" Discussant: **Lei Fang (IRTG)**	**Li Ma (A13)** "Mutual funds' credit default swap strategies" Discussant: **Vladimir Spokoiny (B5)**	**Petra Burdejova (B1)** "DYTEC - DYnamic Tail Event Curves" Discussant: **Matthias Ritter (C11)**	
16:30 - 17:30	**Aleksei Netsunajev (C15)** "Is There a Technology Shock? Confronting Sign Restrictions with the Properties of the Data" Discussant: **Axel Werwatz (B3)**	**Franziska Schulz (C11)** "The impact of renewable energy production on tail events of electricity spot price indices" Discussant: **Cathy Chen (Gast)**	**Piotr Majer (Wolfgang Härdle, Hauke Heekeren) (A12, B1)** "Portfolio Decisions and Brain Reactions via the CEAD method" Discussant: **Helmut Lütkepohl (C15)**	
17:30 - 19:30	*Sports activities* Swimming, football, etc. **(Andrija Mihoci)**			
from 19:30	*Dinner (Barbecue buffet on the terrace)*			

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Time	Saturday, 12. July 2014			
	Room A (Brandenburg)	**Room B (Potsdam)**	**Room C (Berlin)**	**Room D (Back Office)**
from 6:30	*Breakfast (Restaurant)*			
10:00 - 11:00	**Tsung-Chi Cheng (George) (Gast)** "Robust diagnostics for count regression models" Discussant: **Philipp Pfeiffer (C10)**	**Weining Wang (Z)** "Hidden Markov structures for dynamic copulae" Discussant: **Andrija Mihoci (B1)**	**Simon Voigts (C7)** "The design of the funding scheme of social security systems and its role in macroeconomic stabilization" Discussant: **Alexander Ristig (B10)**	
11:00 - 11:45	**Mentoring session** **"**Further development in science" *(including coffee)* Post-Docs: **Alexander Meyer-Gohde (C7), Markus Bibinger (C12), Andrija Mihoci (B1), Weining Wang (Z)**		**Meeting of CRC project leaders** *(including coffee)* **Project leaders**	
12:00	**Gruppenfoto**			
	Abreise			

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