

CRC 649 "Economic Risk" Conference in Motzen

Program

Thursday, 16 July 2015			
Room	A - Brandenburg	B - Potsdam	C - Berlin
13:30 - 14:30	Check-In		
14:30 - 15:00	Start of the conference in the plenum Wolfgang Härdle / Michael Burda <i>Welcome by CRC Coordinators</i> CRC 649 (Alona Zharova) / RDC (Rainer Voß, Lukas Borke) <i>News from CRC 649 Office and RDC</i>		
15:00 - 16:00	Plenum Lectures Bernd Fitzenberger (Guest) <i>"The Heterogeneous Effects of Training Incidence and Duration on Labor Market Transitions"</i>		
	Simon Trimborn, Elisabeth Bommers, Wolfgang Härdle (B1) <i>"CRIX - The CRypto IndeX"</i>		
16:00-16:30	Coffee break (Foyer)		
16:30 - 17:30	Philipp Pfeiffer (C10) <i>"Long-Run Risk, Labor Market Dynamics and Asset Prices"</i> co-authored N. Branger, M. Schumacher <i>Discussant: Axel Werwatz (B3)</i>	Daniel Neuhoff (C7) <i>"Bayesian Estimation of ARMA Models"</i> <i>Discussant: Andrija Mihoci (B1)</i>	Suvi Vasama (A8) <i>"Real Options and Dynamic Incentives"</i> <i>Discussant: Alexander Meyer-Gohde (C7)</i>
	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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Friday, 17 July 2015			
Room	A - Brandenburg	B - Potsdam	C - Berlin
from 06:30	Breakfast		
10:00 - 11:00	<p>Radosveta Ivanova-Stenzel (A6) <i>"Buy-It-Now prices in eBay auctions - The Field in the Lab"</i></p> <p><i>Discussant:</i> Till Strohsal (C14)</p>	<p>Michael Burda (C7) <i>"Nonwork at Work: Loafing, Unemployment and Labor Productivity"</i></p> <p><i>Discussant:</i> Elisabeth Bommers (B1)</p>	<p>Alexander Ristig (B10) <i>"Financial Contagion with Penalized Copula"</i></p> <p><i>Discussant:</i> Helmut Lütkepohl (C15)</p>
11:00 - 11:30	Coffee break (Foyer)		
11:30 - 12:30	<p>Aleksei Netsunajev (C15) <i>"Unemployment Dynamics in the US and Euro Area: Do Uncertainty Shocks Matter?"</i></p> <p><i>Discussant:</i> Frank Heinemann (C10)</p>	<p>Vladimir Spokoyny (B5) <i>"Bootstrap calibrated model selection"</i></p> <p><i>Discussant:</i> Christoph Breunig (Guest)</p>	<p>Lukas Borke (B1) <i>"Q3-D3-LSA"</i></p> <p><i>Discussant:</i> Lars Winkelmann (C14)</p>
12:30 - 14:00	Lunch		
14:00 - 15:00	<p>Nikolaus Wolf (B3) <i>"Bombs, Homes and Jobs: Revisiting the Oswald hypothesis for Germany"</i></p> <p><i>Discussant:</i> Vera Angelova (A6)</p>	<p>Ying Chen (Guest, NUS) <i>"Efficient and semi-positive definite pre-averaging realized covariance estimator"</i> co-authored L.-C. Lin, G. Pan and V. Spokoyny</p> <p><i>Discussant:</i> Mayya Zhilova (B5)</p>	<p>Martin Wahl (C12) <i>"Nonparametric estimation in the presence of complex nuisance components"</i></p> <p><i>Discussant:</i> Philipp Gschöpf (IRTG)</p>
15:00 - 15:30	Coffee break (Foyer)		
15:30 - 16:30	<p>Simon Baumgartner (A15) <i>"Hiring and Uncertainty"</i></p> <p><i>Discussant:</i> Wenjuan Chen (C14)</p>	<p>Alona Zharova (Z) <i>"A Comparison of Academic Ranking Scales"</i></p> <p><i>Discussant:</i> Steffen Ahrens (C10)</p>	<p>Alla Petukhina (B1) <i>"TEDAS portfolios: parameters optimisation and out-of-sample performance"</i></p> <p><i>Discussant:</i> Simone Pieralli (C11)</p>
16:30 - 17:30	<p>Li Ma (A13) <i>"Mutual Fund Contagion through Interlocked Management Teams"</i></p> <p><i>Discussant:</i> Shi Chen (C11)</p>	<p>Simon Jurkatis (C14) <i>"A New Measure of Herding Behavior in Financial Markets"</i></p> <p><i>Discussant:</i> Meng-Jou Lu (B10)</p>	<p>Lei Fang (IRTG) <i>"Mortality Model for Multi-Populations: A Semiparametric Comparison Approach"</i></p> <p><i>Discussant:</i> Julien Albertini (C7)</p>
17:30 - 19:30	Sports activities Swimming, football, etc. (Andrija Mihoci)		
from 19:30	Dinner (Barbecue buffet on the terrace)		

CRC 649 "Economic Risk" Conference in Motzen

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Saturday, 18 July 2015			
Room	A - Brandenburg	B - Potsdam	C - Berlin
from 06:30	Breakfast		
10:00 - 11:15	Holger Dette (Guest, RUB) <i>"Quantile-based spectral analysis"</i> <i>(including coffee)</i>		Meeting of CRC project leaders <i>(including coffee)</i> Project leaders
11:15 - 11:30	Gruppenfoto		
11:30 - 12:30	Zhiwei Shen (C11) <i>"Volatility forecasting of wind power production"</i> <i>Discussant: Lining Yu (B1)</i>	Falk Mazelis (C7) <i>"Shadow Banking and the Welfare Costs of Business Cycles"</i> <i>Discussant: Sergey Nasekin (IRTG)</i>	Xiu Xu (B1) <i>"ICARE - localising Conditional AutoRegressive Expectiles"</i> <i>Discussant: Raphael Schöttler (B3)</i>
	Abreise		

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