

CRC 649 "Economic Risk" Conference in Motzen

Program

THURSDAY, 7 JULY 2016			
Room	A - Brandenburg	B - Potsdam	C - Berlin
13:15 - 14:00	Check-In		
14:00 - 15:00	Wolfgang Härdle / Michael Burda <i>Welcome by CRC Coordinators</i>		
	Wolfgang Härdle / Michael Burda <i>News of the RDC</i>		
	Janine Telling-Rice / Alona Zharova (Z) <i>"Evaluation of Research Performance of the Collaborative Research Center 649 -preliminary results"</i>		
15:00-16:00	Plenum Lectures		
15:00-15:30	Max Klimm (Guest, Technische Universität Berlin) <i>"Optimal Impartial Selection"</i>		
15:30-16:00	Yoshiro Yamamoto (Guest, Tokai University, Japan) <i>"Visualization of cross tabulation for multiple-choice questions by ages and gender"</i>		
16:00-16:30	Coffee break (Foyer)		
16:30 - 17:30	Axel Werwatz (B3) <i>"What can we learn from online listings data about home values?"</i>	Dieter Nautz (C14) <i>"The Anchoring of Inflation Expectation in the Short and Long Run"</i>	Shiyi Chen (Guest, Fudan University, China) <i>"The Impact of Shadow Banking System on Risk and Efficiency of Traditional Banks"</i>
	Discussant: Martin Wahl (C12)	Discussant: Michael Burda (C7)	Discussant: Nikolaus Wolf (B3)
17:30 - 19:30	Sports activities Swimming, football, etc. (Shi Chen)		
from 20:00	Dinner (Buffet)		

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

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FRIDAY, 8 JULY 2016			
Room	A - Brandenburg	B - Potsdam	C - Berlin
from 06:30	Breakfast		
10:00 - 11:00	<p>Ya Qian (B1) <i>"On the Connectedness of Different Industries in G20 Economies"</i></p> <p>Discussant: Martin Odening (C11)</p>	<p>Lars Winkelmann (C14) <i>"Jump dependencies of Stock Returns and Volatility"</i></p> <p>Discussant: Wolfgang Härdle (B1)</p>	<p>Philipp Pfeiffer (C10) <i>"I Want to Know it Now: Measuring Preferences Over the Temporal Resolution of Consumption Uncertainty"</i></p> <p>Discussant: Gunda-Alexandra Detmers (C14)</p>
11:00 - 11:30	Coffee break (Foyer)		
11:30 - 12:30	<p>Zhiwei Shen (C11) <i>"Local adaptive estimation of crop yields"</i></p> <p>Discussant: Jin Lu (Guest)</p>	<p>Dorothea Kübler (A6) <i>"Clean up your own mess: An experimental study of moral standards and efficiency"</i></p> <p>Discussant: Frank Heinemann (C10)</p>	<p>Alla Petukhina (B1) <i>"Risk profile clustering strategy in portfolio diversification"</i></p> <p>Discussant:</p>
12:30 - 14:00	Lunch		
14:00 - 15:00	<p>Helmut Lutkepohl (A15) <i>"Structural Vector Autoregressions with Heteroskedasticity: A Review of Different Volatility Models"</i></p> <p>Discussant: Vladimir Spokoiny (B5)</p>	<p>Raphael Schöttler (B3) <i>"German industry location since 1895"</i></p> <p>Discussant: Cathy Chen (B1)</p>	<p>Matthias Ritter (T1) <i>"Transfer Project T1: Implementation of Risk Management Tools for Wind Power Industry"</i></p> <p>Discussant: Chen Huang (IRTG)</p>
15:00 - 15:30	Coffee break (Foyer)		
15:30 - 16:30	<p>Awdesch Melzer (INF) <i>"Pricing Green Energy Products"</i></p> <p>Discussant: Ulrich Horst (A11)</p>	<p>Michael Burda (C7) <i>"No Role for the Hartz Reforms? Demand and Supply Factors in the German Labor Market, 1993 - 2014"</i></p> <p>Discussant: Pui Sun Tam (Guest)</p>	<p>Hanna Krasnova (Guest, Universität Potsdam) <i>"Social Media and Smartphones: The Bright, the Dark and the Ugly"</i></p> <p>Discussant: Radosveta Ivanova-Stenzel (A6)</p>
16:30 - 17:30	<p>Maren Brede (C7) <i>"Budget-neutral fiscal rules targeting inflation differentials"</i></p> <p>Discussant: Florentine Schwark (Guest)</p>	<p>Xiu Xu (B1) <i>"Dynamic Default Intensity in a network topology - DDI Network"</i></p> <p>Discussant: Oliver Linton (Guest)</p>	<p>Grzegorz Dlugoszek (C7) <i>"Solving Assymmetric DSGE Models with Portfolio Choice"</i></p> <p>Discussant: Yoshiro Yamamoto (Guest)</p>
17:30 - 19:30	Sports activities Swimming, football, etc. (Shi Chen)		
from 19:30	Dinner (Barbecue buffet on the terrace)		

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SATURDAY, 9 JULY 2016			
Room	A - Brandenburg	B - Potsdam	C - Berlin
from 06:30	Breakfast		
10:00 - 11:15	Jürgen Symanzik (Guest, Utah State University) <i>"Deceptive Statistical Graphics in the News and in Science"</i> <i>(including coffee)</i>		Meeting of CRC project leaders DEDA guests welcome <i>(including coffee)</i>
11:15 - 11:30	Group photo		
11:30 - 12:30	Simon Jurkatis (C14) <i>"A noise-robust trade classification algorithm"</i> Discussant: Shi Chen (IRTG)	Anna Almosova (C7) <i>"Social Security Contributions and the Business Cycle"</i> Discussant: Elisabeth Bommers (B1)	Lining Yu (IRTG) <i>"Dynamic Expectile Factor Models"</i> Discussant: Alexandra Suvorikova (B5)
	Abreise		

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