SFB 649 ÖKONOMISCHES RISIKO

HUMBOLDT-UNIVERSITÄT ZU BERLIN

Final colloquium 2016

of the CRC 649

October, 20 & 21

Heilig-Geist-Kapelle (HGK), Spandauer Str. 1, 10178 Berlin

Program

Opening Session, 20.10.2016	
12:30 – 13:00 HGK	**Welcome by the Dean of the School of Business and Economics, Humboldt-Universität zu Berlin** Christian D. Schade **Welcome by the CRC Coordinators** **"Highlights of the CRC 649"** Michael C. Burda, Wolfgang K. Härdle, Frank Heinemann
13:00 -14:00 HGK	**Plenary talk by Han Liu (Princeton University)** "Combinatorial Inference"
14:00 - 14:30 HGK	**Coffee Break**

Parallel Sessions, 20.10.2016

	Session A: HGK Frank Heinemann	Session B: Room 203 Wolfgang Härdle	Session C: Room 22 Michael Burda
14:30 – 15:00	**Harald Uhlig** University of Chicago "Accounting for Post-Crisis Inflation: A Retro Analysis"	**Ralf Brüggemann** Universität Konstanz "Causal Graphs and Variable Selection in Large Vector Autoregressive Models"	**Denis Belomestny** University Duisburg Essen "Estimation of High dimensional covariance matrices in deconvolution"
15:00-15:30	**Matthias Fengler** University of St. Gallen "Measuring spot variance spillovers when (co) variances are time-varying – the case of multivariate GARCH models"	**Jenny Kragl** EBS Oestrich-Winkel "Management Incentives in Family Firms: A Multitask Model with Economic and Non-Economic Goals"	**Matthias Trabandt** Freie Universität Berlin "Fiscal Multipliers in a Nonlinear World"
15:30-16:00	**Nikolaus Hautsch** University of Vienna "Volatility, Information Feedback and Market Microstructure Noise: A Tale of Two Regimes"	**Roland Strausz** Humboldt-Universität zu Berlin "A Theory of Crowdfunding - a mechanism design approach with demand uncertainty and moral hazard"	**Alexander Meyer Gohde** Hamburg University "Risk-Sensitive Linear Approximations"
16:00-16:30	**Philipp Pfeiffer** Technische Universität Berlin "I Want to Know it Now. Measuring Preferences Over the Temporal Resolution of Consumption Uncertainty"	**Weining Wang** Humboldt – Universität zu Berlin "Network Quantile Autoregression"	**Meng-Jou Lu** Humboldt-Universität zu Berlin "Spectral Risk Measures"

Boat trip

17:00 – 21:00	**Boat trip with dinner** Start: Schiffbauerdamm12/ corner Friedrichstraße

Parallel Sessions, 21.10.2016

	Session A: HGK Frank Heinemann	Session B: Room 21B Wolfgang Härdle	Session C: Room 22 Michael Burda
10:00 – 10:30	**Mark Weder** University of Adelaide "Product Scope and Endogenous Fluctuations"	**Lars Winkelmann** Freie Universität Berlin "International dynamics of Inflation Expectations"	**Lydia Mechtenberg** Universität Hamburg "The Swing Voter's Curse in Social Networks"
10:30 - 11:00	**Peter Mohr** Freie Universität Berlin "An integrated hierarchical framework to model economic decisions and eye movements: Theory and experimental findings"	**Ostap Okhrin** Dresden University of Technology "Estimation of HAC"	**Almuth Scholl** University of Konstanz "Sovereign and Private Default Risks over the Business Cycle"
11:00 - 11:30	**Anja Schöttner** Humboldt-Universität zu Berlin "Incentives and the Delegation of Job Design"	**Andrija Mihoci** Brandenburg University of Technology "ICARE - localizing Conditional AutoRegressive Expectiles"	**Battista Severgnini** Copenhagen Business School "Time for Growth"
11:30 – 13:00	**Lunch** infront of HGK		

Closing Session, 21.10.2016

13:00 – 14:00 HGK	**Plenary talk by Jin-Chuan Duan (National University of Singapore) plus discussion** "Banking Network and Systemic Risk via Forward-Looking Partial Default Correlations"
14:00 - 14:30	**Coffee Break** infront of HGK
14:30 - 15:30 HGK	**Plenary talk by Markus K. Brunnermeier (Princeton University) plus discussion** "The Reversal Interest Rate: The Effective Lower Bound on Monetary Policy"
15:30	**Champagne reception** infront of HGK

Organization	
	<u>Scientific Committee:</u> Wolfgang Härdle, Michael Burda, Nikolaus Wolf, Vladimir Spokoiny **<u>Contact:</u> Janine Tellinger-Rice: crc649.wiwi@hu-berlin.de**