



UNIVERSITÄT  
HEIDELBERG  
ZUKUNFT  
SEIT 1386

UNIVERSITÄT  
MANNHEIM



# 12th HKMetrics Workshop

hosted by ZEW Mannheim

Friday June 6th, 2025

L 7, 1, 68161 Mannheim

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10:00 - 10:30 Welcome

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10:30 - 12:00 *Session 1*

OLS with Machine Learning Predictions

**Taro Fujita** (University of Mannheim)

Inference in Staggered Adoption DiD Designs with Misclassification and Anticipation

**Cenchen Liu** (Goethe University Frankfurt)

Beliefs and Behavior: Causality in Information Experiments with Cross Learning

**Muhammed Bulutay** (Heidelberg University)

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12:00 - 14:00 Lunch & Poster Session

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*Poster Session*

Probabilistic Benchmarks and Post-Processing for Data-Driven Weather Forecasting

**Tobias Biegert** (Karlsruhe Institute of Technology)

Comprehensive Evaluation of Conflict Onset Forecasts

**Tobias Bodentien** (Karlsruhe Institute of Technology)

A General Screening Device for Causality in Extremes: Understanding Timing and Directions of Tail Links in Climate and Financial Markets

**Lisa Leimenstoll** (Karlsruhe Institute of Technology)

Why are different estimates of the effective reproductive number so different?

A case study on COVID-19 in Germany

**Daniel Wolfram** (Karlsruhe Institute of Technology)

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14:00 - 15:30 *Session 2*

Proper Correlation Coefficients for Nominal Random Variables

**Lukas Wermuth** (Goethe University Frankfurt)

Simplifying Random Forests' Probabilistic Forecasts

**Nils Koster** (Karlsruhe Institute of Technology)

Probabilistic measures afford fair comparisons of AIWP and NWP model output and confirm fast-paced progress

**Kristof Kraus** (Heidelberg Institute for Theoretical Studies, Karlsruhe Institute of Technology)

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15:30 - 16:00 Coffee Break

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16:00 - 17:20 *Session 3*

Comparing Forecast Performance on Large Panel Data with Unknown Clustering Structure

**Lotta Rüter** (Karlsruhe Institute of Technology)

Multivariate Economic Tail Risk and Scenario Analysis using the Survey of Professional Forecasters

**Manuel Schick** (Heidelberg University)

Mixed Membership Estimation in Two-Path Partial Correlation Network

**Siao Xu** (University of Mannheim)

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18:00 - 20:00 Dinner at Restaurant Taumi, Glücksteinallee 1, 68163 Mannheim (at own expense)

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**ZEW**

Organizers: Carsten Trenkler (University of Mannheim), Lora Pavlova (ZEW)

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