11th HKMetrics Workshop in Heidelberg

Tuesday July 30th, 2024
Marsilius-Kolleg, Im Neuenheimer Feld 130.1, 69120 Heidelberg

10:00–10:20	*Welcome Coffee*
10:20–12:00	*Session 1* Simple macroeconomic forecast distributions **Friederike Becker** (Karlsruhe Institute of Technology) Short-term path forecasts of intraday electricity prices using neural networks **Jieyu Chen** (Karlsruhe Institute of Technology) Beyond the numbers: Professional forecasters' narratives about inflation and stock market performance **Julius Schoelkopf** (Heidelberg University) Carbon pricing uncertainty and green investments **Youpeng Zhang** (ZEW Mannheim)
12:00–13:30	Lunch Break
13:30–14:45	*Session 2* Unlinked regression under vanishing variance **Ricardo Blum** (Heidelberg University) Quantile-based decompositions of statistical distances with an economic application **Johannes Resin** (Heidelberg University) Statistical inference for regression models driven by differential equations **Maximilian Siebel** (Heidelberg University)
14:45–15:30	Coffee Break
15:30–17:10	*Session 3* Estimation of spatio-temporal extremes via generative neural networks **Lisa Leimenstoll** (Karlsruhe Institute of Technology) Statistical inference for rank correlations **Marc-Oliver Pohle** (Heidelberg Institute for Theoretical Studies) A class of count time series models uniting compound Poisson INAR and INGARCH models **Barbora Sobolová** (Karlsruhe Institute of Technology) Proper correlation coefficients for discrete random variables **Lukas Wermuth** (Goethe University Frankfurt)
18:00–20:00	Dinner (at own expense) Venue: Restaurant Da Baggio, Römerstraße 24-26, 69115 Heidelberg

Organizers: Timo Dimitriadis and Christian Conrad (Heidelberg University)