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HEIDELBERG  
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SEIT 1386

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MANNHEIM



# 5th HeiKaMEtrics Workshop

Thursday October 4, 2018, Heidelberg University  
Bergheimer Straße 58 (2nd floor, Room 02.023)

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09:45 - 10:25	‘Sensitivity of LATE Estimates to Violations of the Monotonicity Assumption’ <b>Claudia Noack</b> (University of Mannheim) <i>Discussant: Tomasz Olma</i> (University of Mannheim)
10:25 - 10:45	‘A New View on Tuition Fees using Lasso-based Inference Methods’ <b>Konstantin Görden</b> (Karlsruhe Institute of Technology)
10:45 - 11:10	Coffee Break
11:10 - 11:50	‘Interpretation of Point Forecasts with Unknown Directive’ <b>Patrick Schmidt</b> (HITS/University of Frankfurt) <i>Discussant: Alexander Glas</i> (Heidelberg University)
11:50 - 12:30	‘The Efficiency Gap’ <b>Timo Dimitriadis</b> (University of Konstanz) <i>Discussant: Marilena Müller</i> (Heidelberg University)
12:30 - 14:00	Lunch Break
14:00 - 14:40	‘Estimating High Dimensional Cointegration and its Applications’ <b>Shi Chen</b> (Karlsruhe Institute of Technology) <i>Discussant: Fabian Krüger</i> (Heidelberg University)
14:40 - 15:20	‘Bootstrap Based Inference for Sparse High-Dimensional Time Series Models’ <b>Jonas Krampe</b> (University of Mannheim) <i>Discussant: Alexander Kreiß</i> (Heidelberg University)
15:20 - 15:50	Coffee Break
15:50 - 16:10	‘Analyzing Consumers’ Probability Forecasts of Inflation’ <b>Lora Pavlova</b> (Heidelberg University)
16:10 - 16:50	‘Receiver Operating Characteristic (ROC) Curves’ <b>Peter Vogel</b> (Karlsruhe Institute of Technology) <i>Discussant: Onno Kleen</i> (Heidelberg University)
16:50 - 17:30	‘The Interplay Between Oil and Food Commodity Prices: Has It Changed over Time?’ <b>Sebastian Rüth</b> (Heidelberg University) <i>Discussant: Rebekka Buse</i> (Karlsruhe Institute of Technology)
18:00	Dinner at Restaurant ‘Krokodil’ (Kleinschmidtstraße 12, at own expense)

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Local organizers: Christian Conrad, Rosa Huhn, and Fabian Krüger (Heidelberg University).  
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