

## Tagung Ausschuss für Ökonometrie 2021

Virtuell in Zoom am 04.03.2021

Die Zugangslinks zu ZOOM und Wonder werden in der Tagungswoche versandt.

### Programm

Stand: 11. Februar 2020

12:00-12:45 **Roxana Halbleib** (Uni Freiburg)

Measuring extreme risks on financial markets from an intrinsic time perspective

12:45-13:30 **Brenda Lopez-Cabrera** (HU Berlin)

Forecasting Generalized Quantiles of Electricity Demand A Functional Data Approach

13:30-14:00 **Wolfgang Härdle** (HU Berlin)

Financial Risk Meter

#### Pause in Wonder.me

14:30-15:15 **Christoph Breunig** (Emory University)

Nonclassical Measurement Error in the Outcome Variable

15:15-16:00 **Martin Huber** (Uni Fribourg)

Evaluating (weighted) dynamic treatment effects by double machine learning

16:00-16:30 **Michael Lechner** (Uni St.Gallen)

Priority to unemployed immigrants? A causal machine learning evaluation of training in Belgium

#### Kurz-Pause in Zoom Breakout-Rooms

16:45-17:30 **Martin Weidner** (UCL London)

Moment Conditions for Dynamic Panel Logit Models with Fixed Effects

17:30-18:00 **Ulrich Müller** (Princeton University)

Spatial Correlation Robust Inference

#### Pause in Wonder.me

18:30-19:30 **Mitgliederversammlung**