

Doktorandenseminar
“Topics in Time Series Econometrics”

vom 18. bis 19. Juli 2012 im Haus Tornow am See, Oberbarnim

Organisatoren: Prof. Dr. Dieter Nautz, Freie Universität Berlin
 Prof. Dr. Christian Offermanns, Freie Universität Berlin

Programm:

Mittwoch, 18.7.2012:

14:00	Sven Schreiber (University of Hamburg)	Timely and robust estimation of recession probabilities with (relatively large) linear systems in real time
14:40	Thomas Theobald (IMK Düsseldorf)	Predicting German Recessions with a Composite Real-Time Dynamic Probit Indicator
15:20	Gunda-Alexandra Detmers (FU Berlin)	The attractiveness of interest rate projections
16:30	Till Strohsal (FU Berlin)	The Signal of Volatility
17:10	Jörg Breitung (Uni Bonn)	Alternative Approaches for Estimation and Inference in Structural Vector Autoregressions

Donnerstag, 19.7.2012:

09:30	Katharina Pijnenburg (DIW Berlin)	Entrepreneurship and Economic Performance - A Geographically Weighted Regression Approach
10:10	Lars Winkelmann (FU Berlin)	Monetary policy surprises and interest rates: evidence from cojumps of German government bond futures
11:20	Anton Velinov (EUI Florence)	Is Public Debt Sustainable?
12:00	Wenjuan Chen (FU Berlin)	Identifying monetary policy shocks to financial markets through Markov-switching volatility
14:00	Uwe Hassler (Uni Frankfurt)	Quantile Autoregressions (and Testing for Fractional Integration in Volatility)

Weitere Gäste: Prof. Dr. Helmut Lütkepohl, Freie Universität Berlin
 Prof. Dr. Jürgen Wolters, Freie Universität Berlin

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