# IRTG 1792
# "High Dimensional Nonstationary Time Series"
# Summer Camp 2018, 11. - 13.07.2018

## Programme

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| | Wednesday , 11. July 2018 |
| 11:00 - 14:00 | *Check-In*<br>*Strandhotel Vier Jahreszeiten Ringstraße 5-6, 15377 Buckow* |
| | 1st Session, Chair: Raphael Reule |
| 14:00 - 14:20 | **Wolfgang Härdle**<br>*Welcome by IRTG 1792 Coordinator* |
| 14:20 - 14:40 | **A. Zalewska & A. Petukhina**<br>CoVaR - do's and dont's of stress-testing |
| 14:40 - 15:10 | **Christoph Breunig**<br>Varying Random Coefficient Models |
| 15:10 - 15:40 | **Discussion / Coffee Break** |
| | 2nd Session: Short-course |
| 15:40 - 18:40 | **Stéphane Bonhomme**<br>Quantile Methods for Static and Dynamic models |
| 19:00 | **BBQ Dinner** |

| Thursday , 12. July 2018 | |
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| 1st Session, Chair: Junjie Hu | |
| 09:10 - 09:30 | **Johannes Haupt**<br>Product Embeddings in Product Choice Modeling |
| 09:30 - 09:50 | **Awdesch Melzer**<br>Pricing Green Financial Products |
| 09:50 - 10:20 | **Cathy Chen**<br>Pricing Kernels and Quantile Regression |
| 10:20 - 10:50 | **Weining Wang**<br>LASSO-Driven Inference in Time and Space |
| 10:50 - 11:10 | **Egor Klochkov**<br>Lasso in TENAR |
| 11:10 - 11:30 | **Coffee Break** |
| 2nd Session, Chair: Awdesch Melzer | |
| 11:30 - 12:00 | **Tobias Kley**<br>Sequential detection of structural changes in irregularly observed data |
| 12:00 - 12:20 | **Daniel Jacob**<br>Casual Interference and Machine Learning |
| 12:20 - 12:40 | **Junjie Hu, Marius Sterling**<br>Quantlet Clustering |
| 12:40 - 13:00 | **Jakob de Lazzer**<br>Selection Effects in the Analysis of Wage Inequality in Germany |
| 13:00 - 16:00 | **Lunch**<br>Pritzhagener Mühle, Lindenstraße 74, 15377 Oberbarnim |
| 3rd Session: Short Course | |
| 16:00 - 19:00 | **Minh-Ngoc Tran**<br>Bayesian Computation for Big Models Big Data |
| 19:00 | **Dinner** |

| Friday , 13. July 2018 | |
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| 1st Session, Chair: Alla Petukhina | |
| 09:10 - 09:30 | **Niels Wesselhöfft**<br>Kelly in high dimensions |
| 09:30 - 10:00 | **Filippo Pellegrino**<br>A Model of the Fed's View on Inflation |
| 10:00 - 10:20 | **Alona Zharova**<br>Is scientific performance a function of funds? |
| 10:20 - 10:40 | **Alice Pignatelli**<br>American Multi-Asset Option Pricing<br>under Levy Copulas and Ballotta-Bonfigioli model |
| 10:40 - 11:00 | **Lars Winkelmann**<br>Testing the rank of cojumps in<br>high-frequency data with market microstructure noise |
| 11:00 - 11:30 | **Coffee Break** |
| 2nd Session, Chair: Niels Wesselhöfft | |
| 11:30 - 11:50 | **Elena Ivanova**<br>Dynamic Quantile Models of Rational Behavior |
| 11:50 - 12:10 | **Michael Althof**<br>BEI Rates in practice |
| 12:10 - 12:30 | **Ioana Ceausu**<br>Statistics of Startups |
| 13:00 - 14:00 | **Departure**<br>Lunch box provided |