Universität
Konstanz

# Conference on

# Advances in Theoretical and Applied Econometrics

University of Konstanz, 16 – 17 September 2022, Room Y311

## Conference Program

Version: 09.09.2022

**September 16th, 2022**

| | | |
|---|---|---|
| 08:30 – 09:00 | Welcome Address | Stephan Schumann, Department of Economics |
| | Session 1 | Chair: **Jana Mareckova** (University of St. Gallen) |
| 09:00 – 09:30 | **Sikandar Siddiqui**<br>Deloitte Audit Analytics, Frankfurt | A Data-Driven Approach to Multivariate Monte Carlo Simulation |
| 09:30 – 10:00 | **Joachim Inkmann**<br>University of Melbourne (online) | Aggregate Portfolio Choice |
| 10:00 – 10:30 | **Stefan Klotz**<br>vif-klotz consulting, Munich | Non-Interference: Prime or Fail Directive? Some Remarks on Sustainable Finance |
| *Coffee Break* | | |
| | Session 2 | Chair: **Laura Wichert** (Deutsche Bundesbank) |
| 11:00 – 11:30 | **Valeri Voev**<br>LEGO Group | Applications of ML and AI at the LEGO Group |
| 11:30 – 12:00 | **Olga Kolokolova**<br>Alliance Manchester Business School, The University of Manchester | Do hedge funds still manipulate stock prices? |
| 12:00 – 12:30 | **Nikolaus Hautsch**<br>University of Vienna | Market Response to a VIX Impulse |

*Lunch*

| | | |
|---|---|---|
| | Session 3 | Chair: **Gerhard Fechteler** (Credit Suisse) |
| 14:00 – 14:30 | **Selver Derya Uysal**<br>LMU Munich | Doubly Robust Estimation of Local Average Treatment Effects Using Inverse Probability Weighted Regression Adjustment |
| 14:30 – 15:00 | **Roxana Halbleib**<br>University of Freiburg | From Zero to Big: How the Times Have Changed |
| 15:00 – 15:30 | **Roman Liesenfeld**<br>University of Cologne<br>&<br>**Fabian Krüger**<br>KIT | Predicting the Global Minimum Variance Portfolio |

*Panel Discussion* **Econometrics in Practice: How should the academic programs change?**

**Chair: Bertrand Koebel** (University of Strasbourg)

*Discussants:* **Frank Gerhard** (McKinsey & Company)

**Sebastian Bayer (**Robert Bosch GmbH)

**Remi Piatek (**Ørsted)

**Hao Liu** (UBS)

**Magdalena Ramada Sarasola** (Willis Towers Watson)

16:15 *Walk together to Isle of Mainau*

19:00 *Conference dinner (Mainau, Kastaniengarten)*

**September 17th, 2022**

| | | |
|---|---|---|
| | Session 4 | **Chair: Sandra Nolte** (University of Lancaster) |
| | **Phillip Heiler** | Estimating Heterogeneous Bounds for Treatment Effects under Sample Selection and Non-response |
| 09:00 – 09:30 | **Ekaterina Kazak**<br>University of Manchester (online) | Bagged Value-at-Risk Forecast Combination |
| 09:30 – 10:00 | **Anna Zaharieva**<br>University of Bielefeld | Parental Networks, Wage Expectations, and Intergenerational Educational Mobility |

*Coffee Break*

| | | |
|---|---|---|
| | Session 5 | **Chair: Lyudmila Grigoryeva** (University of Warwick) |
| 10:30 – 11:00 | **Namhyun Kim**<br>University of Kent | Varying Coefficient model with correlated error components and Its application to disparities between mental health service by councils in England |
| 11:00 – 11:30 | **Livia Shkoza**<br>University of Konstanz | Peer effects: How social interactions determine outcomes. |
| 11:30 – 12:00 | **Audrone Virbickaite**<br>CUNEF Universidad, Madrid | Modeling stock-oil co-dependence with Dynamic Stochastic MIDAS Copula models TBA |

*Lunch*

| | |
|---|---|
| 13:00 | *University of Konstanz guided tour* |
| 16:00 | *Guided tour of the historical center of Konstanz (Meeting point: Hafenuhr, near Konzil Group 1/ Group II Niederburgweinstube)* |
| 18:00 | *Dinner in Brauhaus Joh. Albrecht, Konradigasse 2, 78462 Konstanz* |

***Logistical and financial support*** *from the Department of Economics of [University of Konstanz] is gratefully acknowledged.*