

Friday, 10th of July 2015, KIT Campus Süd, Bdg. 20.12 room 002

- 09:00 – 09:40 [Testing Against Local Asymmetry in Tail Dependence Functions](#)
Carsten Bormann (Karlsruhe Institute of Technology)
Discussant: Alexander Glas (University of Heidelberg)
- 09:40 – 10:20 [Predicting Volatility Using Mixed-frequency Data](#)
Onno Kleen (University of Heidelberg)
Discussant: Carsten Bormann (Karlsruhe Institute of Technology)
- 10:20 – 11:00 [The Variance Risk Premium and Fundamental Uncertainty](#)
Karin Loch (University of Heidelberg)
Discussant: Fabian Krüger (Heidelberg Institute for Theoretical Studies)
- 11:00 – 11:20 Coffee break
- 11:20 – 12:00 [Measuring Connectedness of Euro Area Sovereign Risk](#)
Rebekka Gätjen (Karlsruhe Institute of Technology)
Discussant: Karin Loch (University of Heidelberg)
- 12:00 – 12:40 [Inflation Uncertainty, Disagreement and Monetary Policy: Evidence from the ECB Survey of Professional Forecasters](#)
Alexander Glas (University of Heidelberg)
Discussant: Rebekka Gätjen (Karlsruhe Institute of Technology)
- 12:40 – 14:00 Lunch break
- 14:00 – 14:40 [When Does Information on Forecast Variance Improve the Performance of a Combined Forecast?](#)
Matthias Hartmann (University of Heidelberg)
Discussant: Andreas Dzemski (University of Mannheim)
- 14:40 – 15:20 [Using Entropic Tilting to Combine BVAR Forecasts with External Nowcasts](#)
Fabian Krüger (Heidelberg Institute for Theoretical Studies)
Discussant: Onno Kleen (University of Heidelberg)
- 15:20 – 15:40 Coffee break
- 15:40 – 16:20 [Testing Index Sufficiency with a Predicted Index](#)
Andreas Dzemski (University of Mannheim)
Discussant: Chong Liang (Karlsruhe Institute of Technology)
- 16:20 – 17:00 [Determination of Vector Error Correction Models in Higher Dimensions](#)
Chong Liang (Karlsruhe Institute of Technology)
Discussant: Matthias Hartmann (University of Heidelberg)