

RuhrMetrics Seminar Sommer 2025 in Hagen

Freitag, 16.5.2025

FernUni Hagen

Campus der FernUniversität in Hagen

Gebäude 8, 1. OG, Raum B 121 (Großer Senatssaal)

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|-----------|--|
| 10:15 Uhr | <i>Begrüßung</i> |
| 10:30 Uhr | Daria Ovsyannikova (TUDo)
Pitfalls of inference in panels with cross-dependence of uncertain strength |
| 11:00 Uhr | Sven Lehmann (FUH)
Local predictability in high dimensions |
| 11:30 Uhr | Jan Prüser (TUDo)
A large non-Gaussian structural VAR with application to monetary policy |
| 12:00 Uhr | <i>Mittagessen in der Mensa</i> |
| 13:00 Uhr | Sven Pappert (TUDo)
Multilayer perceptron assisted energy-score optimal probabilistic forecast reconciliation with an application on wind farm data |
| 13:30 Uhr | Markus Pape (RUB)
A geometric approach to factor model identification |
| 14:00 Uhr | <i>Kaffeepause</i> |
| 14:30 Uhr | Karolina Gliszczynska (UDE)
Estimating heterogeneous causal effects with tree-based methods under imperfect compliance and positivity violations |
| 15:00 Uhr | Lennard Massmann (UDE)
Estimating heterogeneous net treatment effects using GRF |
| 15:30 Uhr | <i>Verabschiedung</i> |

Informationen zur Anfahrt:

<https://www.fernuni-hagen.de/service/campusplan-anfahrt.shtml>