



## Jean Monnet Summer School on Modelling Sentiment Indicators

25.09.2023 - 28.09.2023

Room: H004, Building: 3

Zoom-Meeting:

<https://fernuni-hagen.zoom.us/j/3100078637?pwd=b2lzQUNsWmE1WldjamJKODRPWVoyZz09>

Meeting-ID: 310 007 8637  
Kenncode: 23064055

Contact: Prof. Dr. Joscha Beckmann ([Joscha.Beckmann@fernuni-hagen.de](mailto:Joscha.Beckmann@fernuni-hagen.de))

### Day 1: Monday, 25.09.2023

09:30: Welcome

09:45 – 12:00: Connectedness Session 1: Kamil Yilmaz, Koç University

12:00 – 13:00: Lunch break

13:00 – 15:00: Connectedness Session 2: Kamil Yilmaz, Koç University

15:00 – 15:30: Break

15:30 – 18:00: Connectedness Session 3: Kamil Yilmaz, Koç University

### Day 2: Tuesday, 26.09.2023

09:30 – 12:00: Connectedness Session 4: Kamil Yilmaz, Koç University

12:00 – 13:00: Lunch break

13:00 – 15:00: Connectedness Session 5: Kamil Yilmaz, Koç University

15:00 – 16:30: Seminar Talk by Kamil Yilmaz: "Global Inflation Connectedness"

### Day 3: Wednesday, 27.09.2023

**10:00 – 12:00: Machine Learning Session 1: Rainer Schüssler, University of Rostock**

**12:00 – 13:00: Lunch break**

**13:00 – 15:00: Machine Learning Session 2: Rainer Schüssler, University of Rostock**

**15:00 – 15:30: Break**

**15:30 – 17:30: Machine Learning Session 3: Rainer Schüssler, University of Rostock**

### Day 4: Thursday, 28.09.2023

**Online presentations by participants**

**09:30 – 10:15: Haoran Wu, "Walk or Talk? Evidence from Silent Fund Sustainable Investing" (online)**

**10:15 – 11:00: Pavlos Tsiokas, "Price discovery of cross-listed biotech companies. An econometric analysis." (online)**

**11:00 – 11:45: Spandan Banerjee, „When all speak, should we listen? A cross-country analysis of disagreement in policymaking and its implications" (online)**

**11:45 – 12:30: Lunch break**

**12:30 – 13:15: Dimitrios Kanelis, „Emotion in Euro Area Monetary Policy Communication and Bond Yields: The Draghi Era" (online)**