| Date | Speaker | Subject of the lecture |
|---|---|---|
| 18.04.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Tobias Eckernkemper**<br><br>(University of Cologne) | Efficient Maximum Likelihood Estimation for Income Distributions using Grouped Data |
| 25.04.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Simon Umbach**<br><br>(University of Cologne) | Forecasting with Supervised Factor Models |
| 09.05.2017,<br><br>16:00 Uhr<br><br>S12, | **Prof. Dr. Yarema Okhrin**<br><br>(University of Augsburg) | Optimal Shrinkage Estimation of High-Dimensional Portfolios |
| 16.05.2017,<br><br>16:00 Uhr,<br>S12,<br>Seminargebäude | **Prof. Dr. Uwe Hassler**<br><br>(Goethe-University Frankfurt) | Harmonically Weighted Processes: A simple model to capture long memory |
| 06.06.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Pentecost** | |
| 13.06.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Prof. Dr. Thomas Kneib**<br><br>(University of Göttingen) | Bayesian Structured Additive Distributional Regression |
| 20.06.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Dr. Sebastian Kripfganz**<br>(University of Exeter) | Unconditional Transformed Likelihood Estimation of Time-Space Dynamic Panel Data Models |
| 27.06.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Prof. Patrik Guggenberger, Ph.D**<br><br>(Penn State University, USA) | A more powerful subvector Anderson Rubin test in linear instrumental variable regression |
| 04.07.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Prof. Dr. Mark Trede**<br><br>(University of Münster) | Rational bubbles with stochastic discount factor |
| 11.07.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Prof. Dr. Weining Wang**<br><br>(HU Berlin) | Network Quantile Autoregression |
| 18.07.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Prof. Dr. Oliver Grothe**<br><br>(Karlsruhe Institute of Technology) | Dynamically Combined Density Forecasts From Sets of Points Forecasters |
| 25.07.2017,<br>16:00 Uhr,<br><br>S12,<br>Seminargebäude | **Florian Stark**<br><br>(University of Cologne) | Testing for structural breaks in factor copula models |