Forschungsseminar SoSe 2021

Datum	Vortragender	Vortragsthema
11.05.2021	Alexander Mayer (Universität zu Köln)	"Estimation and Inference in Factor Copula Models with Exogenous Covariates"
18.05.2021	Marvin Borsch (Universität zu Köln)	"Consistent Estimation of Multiple Breakpoints in Dependence Measures"
29.06.2021	Philipp Hansen (Universität zu Köln)	"Empirical Challenges for Portfolio Allocation in large dimensions"
20.07.2021	Laura Reh (Universität zu Köln)	“Inferring dynamic financial networks via a time-varying graphical lasso approach with applications to portfolio selection"