

**Tagung des Ausschuss für Ökonometrie
Verein für Socialpolitik
Kloster Hegne 07.04.2022 - 09.04.2022
Lokale Organisation: Winfried Pohlmeier (Uni Konstanz)**

Programm

Donnerstag, 07. April 2022

14:00 **Willkommen**

14:00-14:45 **Malte Knüppel** (Bundesbank)

Score-based calibration testing for multivariate forecast distributions

14:45-15:30 **Maria Grith** (Uni Rotterdam)

The Block-Autoregressive Model in Non-Standard Bases

Tee & Kaffee

16:00-16:45 **Helmut Farbmacher** (TU München)

Detecting and Testing Grouped Local Average Treatment Effects

16:45-17:30 **Jörg Stoye** (Cornell Uni)

A Simple, Short, but Never-Empty Confidence Interval for Partially Identified Parameters

Abendessen

19:30-20:30 **Mitgliederversammlung**

Freitag, 08. April 2022

09:00-09:45 **Martin Huber** (Uni Fribourg)

Double machine learning for sample selection models

09:45-10:30 **Martin Spindler** (Uni Hamburg)

High-dimensional L_2 -Boosting: Rate of Convergence

Tee & Kaffee

11:00-11:45 **Manfred Deistler** (TU Wien)

High-Dimensional Dynamic Factor Models: A Selective Survey and Lines of Future Research

11:45-12:30 **Christian Conrad** (Uni Heidelberg)

How far can the ECB forecast?

Mittagessen

14:00-14:45 **Ulrich Müller** (Princeton Uni)

Spatial Correlation Robust Inference

14:45-15:30 **Wolfgang Härdle** (HU Berlin)

代 DAI Digital Art Index

Tee & Kaffee

16:00 **Abfahrt zur Insel Reichenau**

16:30-18:30 **Social Program Reichenau – Winfried Pohlmeier**

Konferenzdinner Reichenau, Mohren (à la carte Menüvorauswahl, Selbstzahler)

ca. 21:30 **Rückfahrt nach Hegne**

Samstag, 09. April 2022

09:00-09:45 **Martin Wagner** (Uni Klagenfurt)

Testing Linear Cointegration Against Smooth Transition Cointegration

09:45-10:30 **Sylvia Kaufmann** (SZ Gerzensee)

Dynamic factor models with common (drifting) stochastic trends

Tee & Kaffee

11:00-11:45 **Michael Lechner** (Uni St.Gallen)

The Effect of Sport in Online Dating: Evidence from Causal Machine Learning*

11:45-12:00 **Abschluss**