

DFG - Research Unit FOR 5230
Financial Markets and Frictions
- An Intermediary Asset Pricing Approach (IAP)

Event:	Internal Seminar
Date:	Monday/Tuesday, 16 th /17 th September 2024
Place:	WU Wien, Welthandelsplatz 1, 1020 Wien

Time Table: Day 1

09:30 – 11:10	Arrival & Coffee Individual Group Meetings
11:10 – 11:15	Welcome
11:15 – 12:00	Session 1: <i>Once a Trader, always a Trader: The Role of Traders in Fund Management</i> (A12), Presenter: Franziska Weishaupt
12:00 – 12:15	A11, A13, A14: Short Reports
12:30 – 13:30	Lunch at “Das Campus”
13:30 – 14:00	Coffee
14:00 – 14:45	Session 2: <i>Intermediary Risk and Monetary Policy</i> (A21), Presenter: Matthias Reiner
14:45 – 15:30	Session 3: <i>Measuring Option Order Imbalance</i> (A22), Presenters: Caroline Grauer & Jan Harren
15:30 – 16:00	Coffee
16:00 – 16:45	Session 4: <i>How Option Traders Take Sides on Return Predictability</i> (A23), Presenter: Fanchen Meng
16:45 – 18:00	Meeting PL / Meeting PhD
19:30	Dinner at “Das Schreiberhaus”

Organization:

Karlsruher Institut für Technologie (KIT)
 Chair of Financial Engineering and Derivatives
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 76185 Karlsruhe
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Time Table: Day 2

09:00 – 09:30	Coffee
09:30 – 10:30	Session 5: <i>Intermediary Asset Pricing with Heterogeneous Intermediaries</i> (B01), Presenter: Leonie Wieneke, Discussant: Holger Kraft
10:30 – 11:00	Coffee
11:00 – 11:45	Session 6: <i>Intermediary Asset Pricing with Heterogeneous Agents – A Simultaneous-Based Approach</i> (B02), Presenter: Alexander Reining
11:45 – 12:30	Individual Group Meetings
12:45 – 13:45	Lunch at “Baschly”
13:45 – 14:15	Coffee & Farewell

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