

DFG - Research Unit FOR 5230

Financial Markets and Frictions - An Intermediary Asset Pricing Approach (IAP)

Event:	PhD Workshop
Date:	Thursday, 7 th May 2026
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table:

10:00 – 10:30 am	<i>Welcome & Instructions concerning group work</i>
10:30 – 11:30 am	<i>On Time-Varying Cointegration</i> Philipp Krumme
11:30 – 12:00 am	Group Work
12:00 am – 01:00 pm	<i>Lunch</i>
01:00 – 02:00 pm	<i>Fragmented Intermediation in Corporate Bond Markets</i> Patrick Rank
02:00 – 02:30 pm	Group Work
02:30 – 03:00 pm	<i>Coffee Break</i>
03:00 – 04:00 pm	<i>When More History Raises Portfolio Risk</i> Tom Ernst
04:00 – 04:30 pm	Group Work
04:30 – 05:00 pm	<i>Farewell</i>

Organization:

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