DFG - Research Unit FOR 5230

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

Event:	Methods & Modelling Workshop
Date:	Thursday/Friday, 15th/16th February 2024
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table: Day 1

11:00 – 11:30 am	Arrival & Coffee
11:30 – 01:00 am/pm	*Project A11: Investment Managers and Intermediary Asset Pricing*
01:00 – 02:00 pm	Lunch
02:00 – 03:30 pm	*Project A12: Fragmented Intermediation and Bond Risk Premia*
03:30 – 04:00 pm	Coffee Break
04:00 – 05:30 pm	*Project A14: tba*
06:00 – 07:00 pm	Dinner (Gutenberg)

Organization:
Karlsruher Institut für Technologie (KIT)
Chair of Financial Engineering and Derivatives
Blücherstr. 17
76185 Karlsruhe
Phone: +49 (0)721/608-48183
derivate@fbv.kit.edu

Funded by
DFG Deutsche Forschungsgemeinschaft
German Research Foundation

For further information,
feel free to visit our webpage!
https://www.intermediaryassetpricing.de/

DFG - Research Unit FOR 5230

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

Event:	Methods & Modelling Workshop
Date:	Thursday/Friday, 15th/16th February 2024
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table: Day 2

09:00 – 10:30 am	*Project B02: Simulation-based Intermediary Asset Pricing with Heterogeneous Agents*
10:30 – 11:00 am	Coffee Break
11:00 – 12:30 am	*Project A22: Measuring Option Liquidity*
12:30 – 1:30 pm/am	Lunch
1:30 – 3:00 pm	*Project A23:* *A Bootstrap Approach for our Paper Anomalies and Optionability*
3:00 – 3:30 pm	Farewell

Organization:
Karlsruher Institut für Technologie (KIT)
Chair of Financial Engineering and Derivatives
Blücherstr. 17
76185 Karlsruhe
Phone: +49 (0)721/608-48183
derivate@fbv.kit.edu

Funded by
DFG Deutsche Forschungsgemeinschaft
German Research Foundation

For further information,
feel free to visit our webpage!
https://www.intermediaryassetpricing.de/