

DFG - Research Unit FOR 5230

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

Event:	Methods & Modelling Workshop
Date:	Thursday/Friday, 13 th /14 th February 2025
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table: Day 1

09:30 – 10:00 am	Arrival & Coffee
10:30 – 11:30 am	<i>Demand Based Asset Pricing</i> Patrick Brock
11:30 – 12:00 am	Coffee Break
12:00 – 01:00 pm	<i>Demand Based Asset Pricing</i> Rüdiger Weber
01:00 – 02:00 pm	Lunch
02:00 – 03:30 pm	<i>Project A12:</i> <i>Same Same But Different: The Risk Profile of Corporate Bond ETFs</i> Johannes Dinger
03:30 – 04:00 pm	Coffee Break
04:00 – 06:00 pm	<i>Meeting of the Project Leader</i>
06:00 – 08:00 pm	Dinner (Gutenberg)

Organization:

Karlsruher Institut für Technologie (KIT)
Chair of Financial Engineering and Derivatives
Blücherstr. 17
76185 Karlsruhe
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derivate@fbv.kit.edu



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Time Table: Day 2

09:00 – 10:30 am	<i>Project B01: Heterogeneous Investors in a Production Economy</i> Leonie Wieneke
10:30 – 11:00 am	Coffee Break
11:00 – 12:30 am	<i>Project B02: Empirical Likelihood and Financial Intermediaries</i> Alexander Reining
12:30 – 1:30 pm/am	Lunch
1:30 – 2:30 pm	<i>Databases</i> Monika Gehde-Trapp, Philipp Schuster
2:30 – 3:00 pm	Farewell

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