DFG - Research Unit FOR 5230

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

Event:	Methods & Modelling Workshop
Date:	Thursday/Friday, 19th/20th February 2026
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table: Day 1

11:00 am – 01:30 pm	Arrival & Lunch
01:30 – 02:30 pm	Project A12: *Fragility Indicator* **Franziska Weishaupt**
02:30 – 03:30 pm	Project A22: *Option Liquidity Premia* **Caroline Grauer , Alexander Götz, Matthias Molnar**
03:30 – 04:00 pm	Coffee Break
04:00 – 05:00 pm	Project A14: *Intermediary Asset Pricing with Passive Funds* **Tom Ernst**
05:00 – 06:00 pm	PI-Meeting
06:30 pm	Dinner (Kaisergarten)

Organization:
Karlsruher Institut für Technologie (KIT)
Chair of Financial Engineering and Derivatives
Blücherstr. 17
76185 Karlsruhe
Phone: +49 (0)721/608-48183
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For further information,
feel free to visit our webpage!
https://www.intermediaryassetpricing.de/

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Time Table: Day 2

09:00 – 10:00 am	*Project B01:* *Heterogeneous Investors and Habit Formation* **Leonie Wieneke**
10:00 – 10:30 am	Coffee Break
10:30 – 11:30 am	Project A23: *Estimation under a Sign-Restricted VAR* **Fanchen Meng**
11:30 – 12:30 am	Project A15: *Applications and Advances in Demand-Based Asset Pricing* **Rüdiger Weber**
12:30 am – 02:00 pm	Lunch & Farewell

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