

DFG - Research Unit FOR 5230

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

Event:	Doctoral Course
Date:	Monday & Tuesday, 19th & 20th September 2022
Place:	KIT, Campus B, Blücherstr. 17 in 76185 Karlsruhe

Time Table: Day 1

09:30 – 10:00 am	Breakfast
10:00 – 12:00 am	<i>Basics of Continuous-Time Models</i>
12:00 – 02:00 am/pm	Lunch
02:00 – 03:15 pm	<i>Heterogeneity</i>
03:15 – 03:45 pm	Coffee Break
03:45 – 05:15 pm	<i>Alternative Preferences</i>

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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Time Table: Day 2

09:00 – 10:30 am	<i>Asset Allocation in Continuous Time</i>
10:30 – 11:00 am	Coffee Break
11:00 – 12:30 am	<i>Asset Pricing in Continuous Time</i>
12:30 – 02:00 am/pm	Lunch
02:00 – 04:00 pm	<i>Intermediary Asset Pricing</i>

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