

*6. Workshop Banken und Finanzmärkte
20.-21. Oktober 2016
Universität Wien*

PROGRAMM

Donnerstag, 20. Oktober

(Raum am Campus, AKH)

8.45-9.00
Begrüßung der Teilnehmer

9.00-10.30
Session 1. Bank Regulation I

Kaffeepause

10.45-13.00
Session 2. Effects of
Monetary Policy

Mittagessen

14.00-15.30
Session 3. Bank Regulation II

Kaffeepause

15.45-18.00
Session 4. Risk Management

18.30-22.00
Abendessen Stigl Ambulanz

Freitag, 21. Oktober

(SR D4.0.136, WU)

8.30-10.00
Session 4. Bank Regulation III

10.00-10.30
Abschlussdiskussion

11.00-12.30
Keynote: Andrew Whinton

Programm 6. Workshop Banken und Finanzmärkte

**Donnerstag,
20. Oktober**

Veranstaltungsort: Aula am Campus, AKH, University of Vienna

- 8:45-9:00 Begrüßung der Teilnehmer
Prof. Thomas Gehrig
- 9:00-9:45 **Özlem DURSUN** (Aarhus University):
The Causal Relationship between Bank Capital and Loan Supply (joint
with Alex Schandelbauer)
(Korreferent: *Akos Horvath*)
- 9:45-10:30 **Akos HORVATH** (VGSF Wien)
Does Government Aid Have an Effect on Bank Payout? Evidence from
TARP (joint with Christian Laux, Gyöngyi Loranth)
(Korreferent: *Özlem Dursun*)
- Kaffeepause*
- 10:45-11:30 **Kirsten SCHMIDT** (Halle Institute for Economic Research)
Do Conventional Monetary Policy Instruments Matter in Unconventional
Times? (joint with Manuel Buchholz, Lena Tonzer)
(Korreferent: *Thomas Link*)
- 11:30-12:15 **Florian URBSCHAT** (LMU Munich)
Quantitative Easing in the Euro Area – An Event Study Approach (joint
with Sebastian Watzka)
(Korreferent: *Kirsten Schmidt*)

12:15-13:00

Thomas LINK (HHU Düsseldorf)

Transaction Cost Heterogeneity in the Interbank Market and Monetary Policy Implementation under Alternative Interest Rate Corridor Systems

(joint with Ulrike Neyer)

(Korreferent: *Florian Urbschat*)

Mittagessen

14:00-14:45

Kai BRÜCKERHOFF (MPI München):

National versus International Deposit Insurance: Regulatory Home Bias and Bank-Lending Distortions?

(Korreferent: *Roman Goncharenko*)

14:45-15:30

Martin WINDL (University of Augsburg)

Negative Interbank Rates, Regulation and Bank Behavior

(Korreferent: *Kai Brückerhoff*)

Kaffeepause

15:45-16:30

Martin SCHMELZLE (University of Regensburg)

Hedging Parameter Risk (joint with Arndt Claussen, Daniel Rösch)

(Korreferent: *Suren Pakhchanyan*)

16:30-17:15

Oliver REHBEIN (Halle Institut for Economic Research)

What do a million firms say about banks as shock absorbers? (joint with Michael Koetter, Felix Nöth)

(Korreferent: *Martin Schmerlzle*)

17.15-18.30

Suren PAKHCHANYAN (University of Oldenburg)

Ownership Concentration and the Informational Content of Operational Loss Announcements (joint with Anna Chernobai, Jörg Prokop)

(Korreferent: *Oliver Rehbein*)

19.00-22.00

Abendessen am *Stiegl Ambulanz* (Am Campus des Alten AKH)



Universität Augsburg
Wirtschaftswissenschaftliche
Fakultät



DEUTSCHE
BUNDESBANK
EUROSYSTEM



universität
wien

Freitag, 21. Oktober

Veranstaltungsort: Seminarraum SR D4.0.136, WU campus

- 8:30-9:00 **Roman GONCHARENKO** (VGSF Wien)
The Effect of Contingent Debt on Banks' Optimal Financing and Investment Policies
(Korreferent: *Andre Sterzel*)
- 9:00-9.30 **Andre STERZEL Heine** (HHU Düsseldorf)
Capital Requirements for Government Bonds - Implications for Financial Stability (joint with Ulrike Neyer)
(Korreferent: *Martin Windl*)
- 9.30-10.00 **Carola MÜLLER** (Halle Institute for Economic Research)
A theoretical approach towards regulating heterogenous banks
- 10:00-10:30 Abschlussdiskussion
- Veranstaltungsort: Seminarraum SR D3.0.221, WU campus*
- 11:00-12:30 **Keynote speaker: Andrew WHINTON**
Carlsson Business School, Minneapolis, Minnesota