

Programme 10th Workshop Banks and Financial Markets

To be held online on 21st – 22nd October 2021

Day 1, 21.10.2021

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| 13:30-13:45 | Opening Remarks |
| 13:45-14:30 | Paper Presentation
Victoria Böhnke (University of Münster) – Back to the roots of internal credit risk models: Why do banks' risk-weighted asset levels converge over time
(Discussant: Paul Mayer) |
| 14:30-15:15 | Paper Presentation
Eleonora Sfrappini (Halle Institute for Economic Research) – Climate change regulatory risks and bank lending
(Discussant: Steffen Vollmar) |
| 15:15-15:45 | Project Outline
Stefan Mayer (University of Augsburg) – Capital requirement, bank capital and risk-taking in a vertical structure
(Discussant: Johanna Krenz) |
| 15:45-16:00 | Coffee Break |
| 16:00-16:45 | Paper Presentation
Karol Paludkiewicz (Deutsche Bundesbank) – You can't always get what you want (where you want it): Cross-border effects of the US money market fund reform
(Discussant: Thomas Kroen) |
| 16:45-17:30 | Paper Presentation
David Ruß (University of Regensburg) – Multidimensional noise and non-fundamental diversity
(Discussant: Karol Paludkiewicz) |

Day 2, 22.10.2021

- 13:30-14:15 Paper Presentation
Steffen Vollmar (University of Münster) – Credit risk contagion in German auto loans
(Discussant: Mahvish Naeem)
- 14:15-15:00 Paper Presentation
Paul Mayer (WU Vienna) – Optimal Timing of policy interventions in troubled banks
(Discussant: Stefan Mayer)
- 15:00-15:30 Project Outline
Johanna Krenz (University of Hamburg) – Macroprudential policy and financial crisis
(Discussant: Eleonora Sfrappini)
- 15:30-15:45 Coffee Break
- 15:45-16:30 Paper Presentation
Thomas Kroen (Princeton University) – Payout restrictions and bank risk-taking
(Korreferent: Victoria Böhnke)
- 16:30-17:15 Paper Presentation
Mahvish Naeem (Ulm University) – The tip of the iceberg: Pre-publication revisions of bank financial statements
(Discussant: David Ruß)
- 17:15-17:30 Concluding Remarks