



# PH.D. SEMINAR UTRECHT

*HypoVereinsbank-UniCredit Group-Stiftungsfonds in memoriam Giovanna Crivelli zur  
Förderung bankwissenschaftlicher Nachwuchskräfte*



Utrecht University

**School of Economics**

September 22-23, 2022  
Janskerkhof 15A, Room 0.03

# Schedule of Events

## Thursday, September 22nd

Start	End	
17:00	22:00	<b>Get together: Dinner @ De Pomp, Croeselaan 122</b>

## Friday, September 23rd

Start	End	
08:30	09:00	<b>Breakfast @ Janskerhof 15A, Room 0.03</b>
09:00	09:10	<b>Welcoming</b> - <i>Thomas Walther/Friedrich Thießen</i>
09:10	09:40	<b>Pres. 1:</b> Risk factors from European Stock Options - <i>Mattias Mattusch</i> (Discussant: <i>Jörg Müller</i> )
09:40	10:10	<b>Pres. 2:</b> CAViAR-ES: Riskmeasure forecasting without distributional assumptions - <i>Pit Götz</i> (Discussant: <i>Tom Lukas Dudda</i> )
10:10	10:40	<b>Pres. 3:</b> Dynamics of the Risk Premium for VIX Futures - <i>Tobias Geisler</i> (Discussant: <i>Pit Götz</i> )
10:40	11:00	<b>Coffee Break</b>
11:00	11:30	<b>Pres. 4:</b> Inclusion of measurement errors and ambiguities for volatility forecasting - <i>Julia Lang</i> (Discussant: <i>Jantke de Boer</i> )



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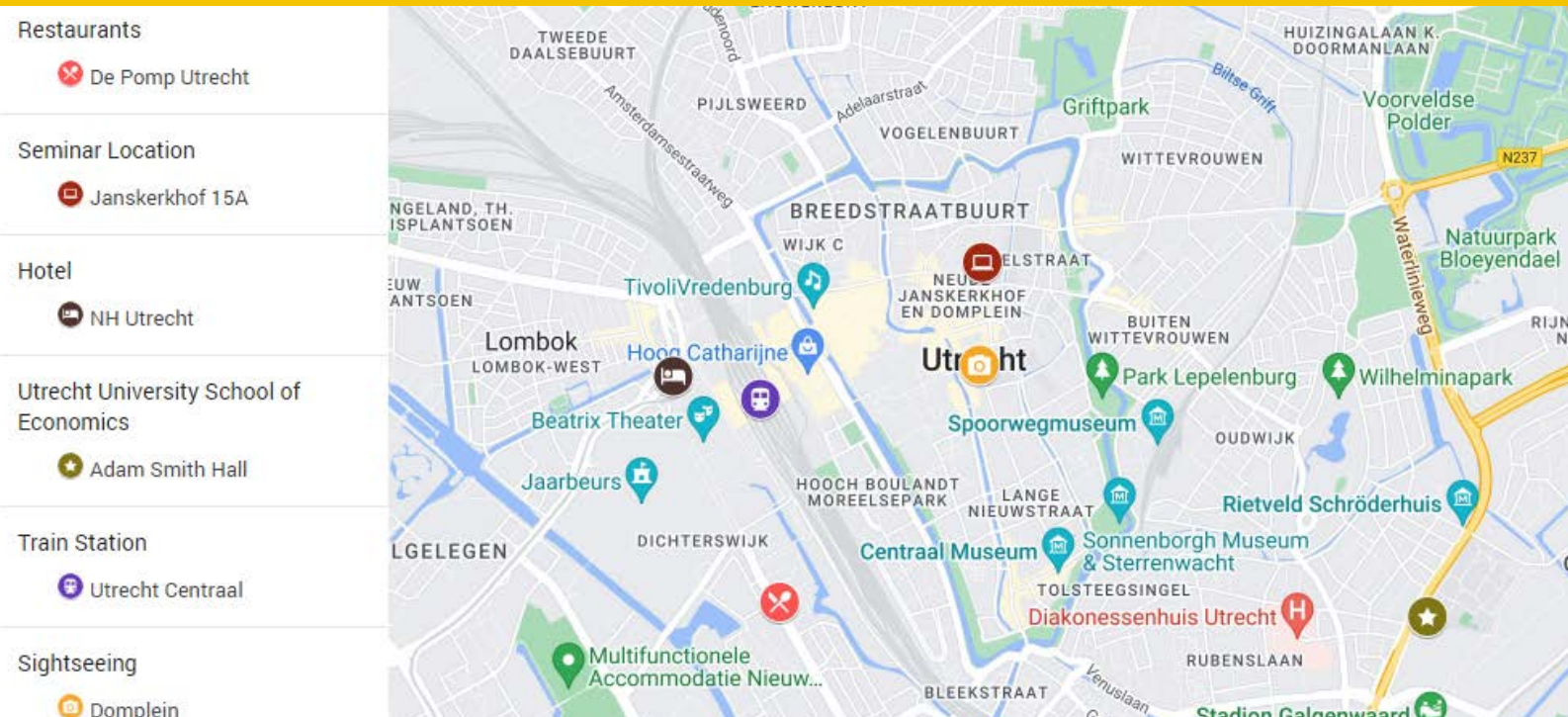


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Start	End	
11:30	12:00	<b>Pres. 5:</b> Global portfolio network and the currency risk premia - <i>Jantke de Boer</i> (Discussant: <i>Julia Lang</i> )
12:00	12:30	<b>Pres. 6:</b> Voluntary bail-in capital in the area of tension between issuers, investors, and financial market stability: Approaches to improve the institutional design of contingent convertible bonds - <i>Jörg Müller</i> (Discussant: <i>Tobias Geisler</i> )
12:30	13:15	<b>Lunch</b>
13:15	13:30	<b>Pres. 7:</b> Socio-economic disparities in the trinational agglomeration of Basel - <i>Benjamin Miesner</i>
13:30	14:00	<b>Pres. 8:</b> What factors influence German's savings behaviour and how important is the interest rate? - <i>Stephanie Scheiderer</i> (Discussant: <i>Lara Spaans</i> )
14:00	14:30	<b>Pres. 9:</b> The Financialization of the European Futures Market for Carbon Emission Allowances - <i>Tom Lukas Dudda</i> (Discussant: <i>Kayshani Gibbon</i> )
14:30	15:00	<b>Pres. 10:</b> Lending to corrupt industries: a case study from shipping - <i>Lucas Hell</i> (Discussant: <i>Johanna Jahnel</i> )
15:00	15:20	<b>Coffee Break</b>
15:20	15:50	<b>Pres. 11:</b> Sustainable Finance Disclosure Regulation: capital market and real effects of mutual funds - <i>Lara Spaans</i> (Discussant: <i>Matthias Mattusch</i> )

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Start	End	
15:50	16:20	<b>Pres. 12:</b> Shareholder wealth effects and renewable energies -The case of power purchase agreements - <i>Johanna Jahnel</i> (Discussant: <i>Lucas Hell</i> )
16:20	16:50	<b>Pres. 13:</b> Practice-based theorizing on learning and experience in green asset finance - <i>Cătălina Papari</i> (Discussant: <i>Stephanie Scheiderer</i> )
16:50	17:00	<b>Closing</b>
17:30	19:30	<b>Sightseeing tour</b>
19:30	22:00	<b>Dinner @ Hofman, Janskerkhof 17A</b>



## Locations:

- De Pomp: Croeselaan 122, 3521 CE Utrecht | <https://depomputrecht.nl/>
- Hofman: Janskerkhof 17A, 3512 BM Utrecht | <https://hofman-utrecht.nl/>
- Seminar location: Janskerkhof 15A, 3512 BL Utrecht
- NH Hotel: Jaarbeursplein 24, 3521 AR Utrecht
- Sightseeing tour: Domplein, Utrecht