

# **9<sup>th</sup> Workshop on “Banks and Financial Markets”**

## **14-15<sup>th</sup> November, 2019**

**Thursday, November 14<sup>th</sup>**

**12:50-13:00 Welcome Address: Thomas Gehrig, University of Vienna**

**13:00-15:00 Session I – Empirical Banking**

**Chair:** Giorgia Simion, WU

**The Real Effect of Municipal Credit Market Disruptions**

Daniel Bias, Technical University Munich

Lisa Knauer (\*), Technical University Munich

**Discussant:** Florian Exler, University of Vienna

**Bank Concentration, Mortgage Lending and House Prices**

H. Ozlem Dursum-de Neef, Goethe University

**Discussant:** Esther Segalla, OeNB

**Overconfidence and Risk-Taking**

Bernhard Kassner, LMU

**Discussant:** Giorgia Simion, WU

**15:00-15:20 Coffee Break**

**15:20-18:00 Session II – Bank Regulation and Bailouts**

**Chair:** Julian Kolm, University of Vienna

**The Political Economy of Prudential Regulation**

Magdalena Rola-Jankicka, Tinbergen Institute

**Discussant:** Anton van Boxtel, University of Vienna

**Optimal Bailouts with the Doom Loop and Financial Contagion**

Agostino Capponi, Columbia University

Felix Corell (\*), European University Institute

Joseph Stiglitz, Columbia University

**Discussant:** Flora Lutz, VGSE

**The Dynamic Effects of Bank Capital Requirements**

Henrike Leonie Groeger, European University Institute

**Discussant:** Martin Windl, University of Augsburg

**Capital Quality Regulation**

Stefan Mayer, University of Augsburg

**Discussant:** Julian Kolm, University of Vienna

**19:00 Dinner**

**Friday, November 15<sup>th</sup>**

**08:45-10:45 Session III – Monetary Policy and Financial Markets**

**Chair:** Christian Westheide, University of Vienna

**Unconventional Monetary Policy in the Euro Area and the Sovereign-Bank Nexus**

Nikolay Hristov (\*), Bundesbank

Oliver Hulsewig, Munich University of Applied Sciences

Johann Scharler, University of Innsbruck

Discussant: Alessandro Melone, VGSF

**Quantitative Easing, Portfolio Rebalancing and Credit Growth**

Johannes Tischler, Bundesbank

Discussant: Kilian Reider, WU

**Pricing of Jump Risks in OTC Derivatives**

Florian Balke, Goethe University

Andreas Barth, Goethe University

Arne Reichel (\*), Goethe University

Mark Wahrenburg, Goethe University

Discussant: Christian Westheide, University of Vienna

**11:00-12:30 Keynote Lecture: Daniel Ferreira, LSE**