

## 39<sup>th</sup> Workshop of the Austrian Working Group on Banking and Finance

### Program

Friday, September 13, 2024 (Hörsaal 1, 2nd floor, Theresianumgasse 27, 1040)

1:00pm – 2:30pm Session 1

Chair: Wolfgang Aussenegg	<b><i>Investment Lumpiness and Equity Returns</i></b> <i>Zhou Ren (VGSF)</i> <i>Discussant: Dennis Umlandt (Universität Innsbruck)</i>
	<b><i>Common Ownership, Bidder Termination Provisions and Self-Selection in the Market for Mergers &amp; Acquisitions</i></b> <i>Sebastian Rötzer (Österreichische Finanzmarktaufsicht)</i> <i>Discussant: Günter Strobl (Universität Wien)</i>

2:30pm – 3:00pm Coffee Break

3:00pm – 4:30pm Session 2

Chair: Markus Bunk	<b><i>How Global is Factor Predictability? Evidence from Nested Factor Momentum</i></b> <i>Merlin Bartel (Universität Liechtenstein)</i> <i>Discussant: Rainer Jankowitsch (WU Wien)</i>
	<b><i>Assessing the Performance of AI-Managed Portfolios</i></b> <i>Mauricio Praxmarer (Universität Innsbruck)</i> <i>Discussant: Partick Weiss (Reykjavik University)</i>

4:30pm – 5:00pm Coffee Break

5:00pm – 6:30pm Session 3

Chair: Stefan Palan	<b><i>Price Pressure During Central Bank Asset Purchases: Evidence from Covered Bonds</i></b> <i>Philipp Lentner (WU Wien)</i> <i>Discussant: Roland Mestel (Universität Graz)</i>
	<b><i>Inflation Exposure and FOMC Monetary Policy Impact on Companies</i></b> <i>Bogdan Stankovski (VGSF)</i> <i>Discussant: Moritz Dauber (Universität Innsbruck)</i>

7:00pm – 10:00pm Dinner (Stöckl im Park, Prinz Eugen-Straße 25, 1030 Wien)

**Saturday, September 14, 2024 (Hörsaal 1, 2nd floor, Theresianumgasse 27, 1040)**

**9:00am – 10:30am Session 4**

Chair: Otto Randl	<b>Greenness Demand For US Corporate Bonds</b> <i>Alexander Pasler (WU Wien)</i> <i>Discussant: Sebastian Stöckl (Universität Liechtenstein)</i>
	<b>ESG Favoritism in Mutual Fund Families</b> <i>Anna Zsofia Csiky (WU Wien)</i> <i>Discussant: Stefan Palan (Universität Graz)</i>

**10:30am – 11:00am Coffee Break**

**11:00am – 12:30pm Session 5**

Chair: Thomas Dangl	<b>Policy of Mandatory Rates and their Impact on Voluntary Contributions, Empirical Evidence from an Italian Complementary Pension Fund</b> <i>Alex Laimer (Freie Universität Bozen)</i> <i>Discussant: Otto Randl (WU Wien)</i>
	<b>Inside Debt, Bonus Caps, and Risk Taking in Banks</b> <i>Natalija Kostic (VGFSF)</i> <i>Discussant: Paul Sengmüller (Österreichische Finanzmarktaufsicht)</i>

How to get there, public transport, parking

Conference venue at Theresianumgasse 27, 1040 Wien

<https://www.google.at/maps/place/Theresianumgasse+27,+1040+Wien/@48.1913995,16.3709961>

Public transport:

Theresianumgasse is located between subway station U1 Taubstummengasse and Hauptbahnhof / U1 Südtirolerplatz (6 to 9 min walk).

Parking:

Due to construction work, parking is not easy near Theresianumgasse 27. Please consider parking your car at the car park "Garage beim Theresianum", Waltergasse 1, 1040, which is in 2 min walking distance.

<https://www.google.com/maps/place/Waltergasse+1,+1040+Wien/@48.1916933,16.3683208>

Conference Dinner Venue

Stöckl im Park, Prinz Eugen-Straße 25, 1030 Wien (5 min walking distance)

<https://www.google.at/maps/place/Prinz-Eugen-Stra%C3%9F%25,+1040+Wien/@48.1927232,16.3788034>