

## Programm

Working Group on  
Financial Management and Financial Institutions (GOR AG FIFI)  
April 4<sup>th</sup>, 2016

<b>bis 09:00 Uhr</b>	<b>Registrierung / Kaffee</b>
<b>09:00 - 09:10 Uhr</b>	<b>Begrüßung</b>
<b>09:10 - 09:40 Uhr</b>	<b>M. Schmelzle</b> Hedging of parameter errors in risk management
<b>09:40 - 10:10 Uhr</b>	<b>J. Stadler</b> Financial Modelling Applying Multivariate Levy Processes
<b>10:10 - 10:40 Uhr</b>	<b>M. Hughes</b> Valuation and Rating Analysis of German Covered Bonds in a One-Period Setting
<b>10:40 - 11:10 Uhr</b>	<b>Kaffeepause</b>
<b>11:10 - 11:40 Uhr</b>	<b>S. Heiden</b> Confounding the return notion could be dangerous
<b>11:40 - 12:10 Uhr</b>	<b>M. Rohleder</b> On valuation and liquidity-motivated mutual fund trading
<b>12:10 - 12:40 Uhr</b>	<b>M. Maier</b> A return-based approach to identify the home bias of European equity funds
<b>12:40 - 13:40 Uhr</b>	<b>Mittagspause</b>
<b>13:40 - 14:10 Uhr</b>	<b>S. Meyer</b> Listen to the Music – The Impact of Music on Individual Investors
<b>14:10 - 14:40 Uhr</b>	<b>D. Eilers</b> Big Data Visualization in Forecasting and Finance Applications
<b>14:40 - 15:10 Uhr</b>	<b>C. Heimann</b> Hazard rate of dissolved public companies
<b>15:10 - 15:40 Uhr</b>	<b>Kaffeepause</b>
<b>15:40 - 16:25 Uhr</b>	<b>H. U. Buhl</b> Integriertes Finanz- und Informationsmanagement an der Schnittstelle von Wissenschaft und Praxis
	<b>B. Häckel</b> Entwicklung mehrzweckfähiger risikoadjustierter Kennzahlensysteme zur Performancemessung"
<b>16:25 - 16:55 Uhr</b>	<b>M. Tieves</b> Information Shares in Stationary Time Series
<b>16:55 - 17:25 Uhr</b>	<b>S. Krimm</b> On the Power of the "Diff-in-Diff"- Estimation in Causal Inference with Observational Data
<b>17:25 - 17:55 Uhr</b>	<b>T. Klein</b> Fast Fractional Differencing - Application in Modeling Long Memory of Conditional Variance
<b>18:00 - 18:20 Uhr</b>	<b>GOR Arbeitsgruppensitzung</b>
<b>ab 19:00 Uhr</b>	<b>Gemeinsames Abendessen</b>