

# PhD Workshop in Finance ZU-UDE

Thursday, 28<sup>th</sup> July 2022

Organizer: Prof. Dr. Florentina Paraschiv, Chair of Finance, Zeppelin University






in collaboration with

Prof. Dr. Ruediger Kiesel, Chair of Energy and Finance, University of Duisburg-Essen



**Location: Room SMH | LZ 1 + 2 |**  
Am Seemooser Horn 20  
88045 Friedrichshafen | Lake Constance  
Germany

## Discussants:

-  Prof. Dr. Ruediger Kiesel, University of Duisburg-Essen
-  Prof. Dr. Florentina Paraschiv, Zeppelin University
-  Prof. Dr. Franziska Peter, Zeppelin University
-  Prof. Dr. Jarko Fidrmuc, Zeppelin University
-  Dr. Michael Schuerle, University of St. Gallen

**Program: 25 minutes/talk, 5 minutes/discussion slot**

09:20 Welcome by Florentina Paraschiv and Ruediger Kiesel

09:30 – 10:00 Jan Wollmann (UDE): *Design of the Market Stability Reserve under Various Frictions*

10:00—10:30 Victoria Böhnke (Deutsche Bundesbank): *Back to the Roots of Internal Credit Risk Models: Why Do Banks' Risk-Weighted Asset Levels Converge over Time?*

**Coffee break: 10:30—10:50 Walk to the roof terrace SMH**

10:50 – 11:20 Anke Kramer (UDE): *Random Intensity Models With an Application to Intraday Electricity Markets*

11:20 – 11:50 Kateryna Chekriy (UDE): *Temperature Alignment Trajectories and Probabilities*

**Lunch break 12:00—13:00**

13:00 – 13:30 Rayan Ayari (ZU): *Optimal Asset Allocation with Q-Actor-Critic: Managing and Evaluating Large Portfolios with Deep Reinforcement Learning*

13:30 – 14:00 Andrej Bajic (UDE): *Climate Disclosure: A Machine Learning-Based Analysis of Company-Level Emissions and ESG Data Disclosure*

14:00—14:30 Thomas Heil (ZU): *Stock Return Pattern Image(ination), using Convolutional Neural Networks to Forecast Tomorrows Return with Stock Return Graphs*

**Coffee break 14:30—14:50**

14:50 – 15:20 Alexander Blasberg (UDE): *Climate Default Swap -- Disentangling the Exposure to Carbon Risk Through CDS*

15:20 – 15:50 Fabian Reck (ZU): *Impact of the Drug War on Regional Social Capital in Mexico*

15:50 – 16:20 Ignacio Mas Urquijo (??): *TBA*

**16:30 Final remarks**

**17:00 Walk along Bodensee, start at SMH campus**

**18:30 Conference Diner, SMH Mensa, outdoor Grill buffet „rustikal“**

Funding: Chair of Finance, Zeppelin University

