38th Workshop of the Austrian Working Group on Banking and Finance

Program

Friday, September 22, 2023 (Sky Lounge, Oskar-Morgenstern-Platz 1)

1:00pm – 2:30pm  Session 1

| Chair: Günter Strobl | Educating Investors about Dividends  
Tobin Hanspal (WU Vienna)  
Discussant: Jürgen Huber (University of Innsbruck)  
Offshore and Onboard: Secret Offshore Companies and Director Career Outcomes  
Andrea Schertler (University of Graz)  
Discussant: Julian Kolm (University of Vienna) |

2:30pm – 3:00pm  Coffee Break

3:00pm – 4:30pm  Session 2

| Chair: Markus Bunk | Market-Based Green Firms  
Matthias Reiner (VGSF)  
Discussant: Thomas Dangl (TU Vienna)  
Firm-Specific Climate Risk Estimated from Public News  
Stefan Salbrechter (TU Vienna)  
Discussant: Oliver Rehbein (WU Vienna) |

4:30pm – 5:00pm  Coffee Break

5:00pm – 6:30pm  Session 3

| Chair: Andrea Schertler | The Effects of Europe’s 2020 Short Selling Bans on Securities Markets  
Bogdan Stankovski (VGSF)  
Discussant: Andras Danis (CEU)  
A Skeptical Appraisal of Industry-Specific Return Predictability  
Mauricio Praxmarer (University of Innsbruck)  
Discussant: Rüdiger Weber (WU Vienna) |

7:00pm – 10:00pm  Dinner at Hotel Regina (Rooseveltplatz 15)
Saturday, September 23, 2023 (Sky Lounge, Oskar-Morgenstern-Platz 1)

9:00am – 10:30am  Session 4

| Chair: Otto Randl | Moment Conditions and Time-Varying Risk Premia  
Dennis Umlandt (University of Innsbruck)  
Discussant: Giorgia Simion (WU Vienna) |
|-------------------|-----------------------------------------------|
|                   | Commodity Tails and Bond Risk Premia  
Stefanie Schräder (University of Vienna)  
Discussant: Philipp Lentner (WU Vienna) |

10:30am – 11:00am  Coffee Break

11:00am – 12:30pm  Session 5

| Chair: Christian Westheide | Accounting Changes and Enforcement of Bank Capital Requirements in a Crisis  
Natalija Kostic (VGSF)  
Discussant: Anton van Boxtel (University of Vienna) |
|---------------------------|---------------------------------------------------------------|
|                           | Control Motivations and Firm Growth  
Raffaele Corvino (University of Turin)  
Discussant: Sheran Deng (University of Vienna) |

12:30pm – 1:30pm  Lunch

1:30pm – 3:00pm  Session 6

| Chair: Thomas Dangl | The Decay of cay  
Moritz Dauber (University of Innsbruck)  
Discussant: Otto Randl (WU Vienna) |
|---------------------|---------------------------------------------------------------|
|                     | Are Shorts Restricted When Options are an Option? Evidence from SEC Rule 201  
Rainer Brand (VGSF)  
Discussant: Christian Westheide (University of Vienna) |

How to get there, Public Transport, Parking

https://wirtschaftswissenschaften.univie.ac.at/en/about-us/contact/how-to-get-there/


Conference Dinner Venue

https://www.hotelregina.at/de/hotel-regina-wien