



**Franco-German Doctoral Seminar
within the University Network HERMES
at EM Strasbourg, 4th and 5th July 2019**



The crisis of the European Banking System

Thursday 4th July 2019 *Arrival of the participants; Check-in at the Hotel « Jean-Sebastien-Bach »*

- 12.00 h **Welcome of the participants by the Dean of EM Strasbourg, Prof. Dr. Herbert Castéran;**
Introduction to the theme and the organization of the seminar, followed by lunch.
- 13.30 h **The banks in Europe – Chair: Prof. Dr. Burghof, Universität Hohenheim**
- Marcel Gehrung, U Hohenheim: “Big Bad European Banks”
 - Daniel Schmidt, U Hohenheim: “Regionality of banking systems and its effect on inequality and growth”
 - Vivien Lefebvre, EM Strasbourg: “A Resource-Based Management Approach to Working Capital Management”
 - Francis Osei-Tutu, EM Strasbourg: “How Language Shapes Risk-Taking Behavior of Banks”.
- 17.00 h *End of the lectures; Résumé of the first day*
- 18.00 h *Visit of the Cathedral of Strasbourg*
- 19.30 h *Dinner at the restaurant „Kammerzell“ in the historic center – Guest of honor: N.N.*

Friday, 5th July 2019

- 08.30 h **Business Companies and Finance – Chair: Prof. Dr. Tarantola, Università di Pavia and Prof. Dr. Schipp, Technische Universität Dresden**
- Branka Hadjimishev, U Pavia: “Network based scoring models for P2P platforms”
 - Anne Sumpf, TU Dresden: „Credit risk with credibility theory: a distribution-free estimator for probability of default, value-at-risk and expected shortfall
 - Markus Merz, U Tübingen: „Access to Banking and its Consequences for SMEs - Evidence from an emerging industry in the US“
 - Paul Felix Reiter, TU Dresden: „Cart-Analysis of Investment Funds“
- 12.30 h *Lunch at EM Strasbourg*
- 13.30 h **The new Markets in the Digital Economy – Chair: Prof. Dr. Weill, EM Strasbourg**
- Matthias Mattusch, TU Dresden: „Effects on index arbitrage in segmented markets evidence from a heterogenous multi-asset agent-based model“
 - Paolo Pagnottoni, U Pavia: “Vector Error Correction models to measure connectedness of bitcoin exchange markets-
 - Hava Orkut, EM Strasbourg: “MiFID Questionnaire Answers and Stock Market Participation”
 - Stefan Albers, TU Dresden: „The assymetric news impact on the volatility of energy commodities“
- 17.00 h **Summery of the results - End of the Seminar**

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