

41st Workshop of the Austrian Working Group (AWG) on Banking and Finance

Program

Friday, October 2, 2026 (RESOWI Center, Room SZ 15.22, Universitätsstraße 15, G2)

1:00pm – 2:30pm Session 1

Chair: TBD	How Long will the War last? Evidence from Oil Options during the US-Iran Conflict <i>Presenter:</i> Tommaso Bonafini (Free University of Bozen-Bolzano) <i>Discussant:</i> Moritz Dauber (University of Innsbruck)
	Systematic Allocation of Mutual Fund Managers <i>Presenter:</i> Anna Zsofia Csiky (WU Vienna) <i>Discussant:</i> Berivan Gürel (University of Graz)

2:30pm – 3:00pm Coffee Break

3:00pm – 4:30pm Session 2a (parallel to Session 2b), SZ 15.22

Chair: TBD	When Compliance Bites: European Anti-Money Laundering Regulation and Bank Performance <i>Presenter:</i> Johanna Stauder (University of Graz) <i>Discussant:</i> Nicola Benigni (University of Liechtenstein)
	4,400 Miles Across the Sea: Why Fed Decisions Affect Euro Area Bank Stock Prices <i>Presenter:</i> Christof Haar (University of Graz) <i>Discussant:</i> Matthias Reiner (WU Vienna)

3:00pm – 4:30pm Session 2b (parallel to Session 2a), SR 15.25

Chair: TBD	Allocative Efficiency and Mispricing in Automated Market Maker (AMM) and Continuous Double Auction (CDA) Markets <i>Presenter:</i> Isabel Walcher (University of Graz) <i>Discussant:</i> Anna Zsofia Csiky (WU Vienna)
	An Empirical Analysis of Just-In-Time Liquidity Provision in Uniswap v3 <i>Presenter:</i> Martin Rauch (University of Graz) <i>Discussant:</i> Tommaso Bonafini (Free University of Bozen-Bolzano)

4:30pm – 5:00pm Coffee Break

5:00pm – 6:30pm Session 3

Chair: TBD	The Value of Government Debt with Domestic Arrears <i>Presenter:</i> Nicola Benigni (University of Liechtenstein) <i>Discussant:</i> Isabel Walcher (University of Graz)
	Lendable Inventory, Concentration, Borrow Fragility, and Equity Pricing Anomalies <i>Presenter:</i> Pan Yiming (WU Vienna) <i>Discussant:</i> Wolfgang Aussenegg (TU Vienna)

7:00pm – 10:00pm Dinner at Hotel Weitzer (Grieskai 12-14, 8020 Graz)



Saturday, October 3, 2026 (RESOWI Center, Room SZ 15.22, Universitätsstraße 15, G2)

9:00am – 10:30am Session 4

Chair: TBD	The Intermediary Channel of Monetary Policy <i>Presenter:</i> Matthias Reiner (WU Vienna) <i>Discussant:</i> Leonie Schmarda (University of Graz)
	Common Factors in Currency Characteristics <i>Presenter:</i> Moritz Dauber (University of Innsbruck) <i>Discussant:</i> Corinna Uhlenkamp (University of Graz)

10:30am – 11:00am Coffee Break

11:00am – 12:30am Session 5

Chair: TBD	Regime-Dependent Risk Premia in Corporate Bond Markets <i>Presenter:</i> Franziska Wazinger (University of Linz) <i>Discussant:</i> Pan Yiming (WU Vienna)
	Same System, Same Rules, Different Liquidity: Evidence from the Austrian and German Stock Market <i>Presenter:</i> Corinna Uhlenkamp (University of Graz) <i>Discussant:</i> Franziska Wazinger (University of Linz)

Workshop Venue:

RESOWI Center, Section G, 2nd Floor, Universitätsstraße 15, 8010 Graz

<https://maps.app.goo.gl/U6K8SHoM9TMQorXn9>

How to get there:

Public transport:

From the main train station, take either bus line 63 (get off at “Universität”) or bus line 58 (get off at “Uni/Liebiggasse”).

From Jakominiplatz (city centre), take bus 31 (get off at “Uni/ReSoWi”).

Parking:

Paid Parking is available in the so-called “Grüne Zone”, which is a designated area close to the University.

Conference Dinner Venue:

Hotel Weitzer, <https://maps.app.goo.gl/hb8UJb5ShXQoN4vR9>