

BEHAVIORAL RISK MANAGEMENT

14 March 2017, House of Finance, Goethe University Frankfurt

- 9:30 Registration and coffee
- 10:00-10:15 Welcome and opening remarks**
Thomas Kaiser (Goethe University and KPMG)
- 10:15-10:55 The neuroscience of risk taking**
Bernd Weber (CENs Bonn)
- 10:55-11:35 Experimentally validated general risk attitude among different ethnic groups – The case of Dak Lak, Vietnam**
Dien Pham (Leibniz University Hannover)
- 11:35-12:20 Panel Discussion: Risk Culture in Banks**
Thomas Kaiser (Goethe University and KPMG)
Peter Prebil (ERSTE Group)
Thomas Poppensieker (McKinsey)
Mark Wahrenburg (Goethe University), Moderator
- 12:20-13:00 Lunch break
- 13:00-13:40 Naked Aggression: Personality and portfolio manager performance**
Nir Vulkan (Oxford University)
- 13:40-14:20 Behavioral patterns in rogue trading: Analysing the cases of Nick Leeson, Jérôme Kerviel, and Kweku Adoboli in light of the control balance theory**
Sebastian Fritz-Morgenthal (Bain & Company)
- 14:20-15:00 Management of behavioral risk in the first line of defence – between culture, training and artificial intelligence**
Udo Milkau (DZ BANK)
- 15:00-15:15 Coffee break
- 15:15-16:00 Panel Discussion: Mitigating Behavioral Risk**
Günter Franke (Konstanz University)
Jens Riedel (Egon Zehnder)
Bernd Weber (CENs)
Carsten Lehr (Deutsche Finanzagentur), Moderator