

# Programme “Cryptocurrencies in a Digital Economy”

<b>Day 1</b>	<b>November 26, 2021   09:00 — 17:30 (Heilig-Geist-Kapelle, HU Berlin and online)</b>
<b>09:00 — 09:30</b>	<b>Registration and Sound Check with online participants</b>
<b>09:30 — 09:45</b>	<b>Welcome and Introduction</b> Wolfgang Karl Härdle   BRC, Humboldt-Universität zu Berlin Organisation committee
<b>09:45 — 10:30</b>	<b>Keynote 1 CBDC: Macroeconomic or Political Risks</b> Dirk Niepelt   Study Center Gerzensee, University of Bern
<b>10:30 — 11:00</b>	<b>Coffee Break</b>
<b>Session “Macroeconomic and monetary prospective” - Chair Michael Burda, Humboldt Universität zu Berlin</b>	
<b>11:00 — 11:30</b>	<b>Parallel digital currencies and sticky prices</b> Taojun Xie   National University of Sinagapore
<b>11:30 — 12:00</b>	<b>The Open Economy Macroeconomics of Central Bank Digital Currencies</b> Michael Kumhof (online)   Bank of England
<b>12:00 — 12:30</b>	<b>Valuing cryptocurrencies: Three easy pieces</b> Michael Burda   HU Berlin
<b>12:30 — 13:30</b>	<b>Lunch Break</b>
<b>13:30 — 14:00</b>	<b>Keynote 2 FinTech Econometrics: Privacy Preservation and the Wisdom of the Crowd</b> Steven Kou (online)   Boston University
<b>Session “Analytics of Blockchain” - Wolfgang Karl Härdle, HU Berlin</b>	
<b>14:00 — 14:20</b>	<b>A network view of cryptocurrencies: the Bitcoin Lightning Network case-study</b> Tiziano Squartini (online)   IMT School for Advanced Studies Lucca
<b>14:20 — 14:40</b>	<b>Preferential Attachment in Ether and key Ethereum-Based Cryptoassets</b> Francesco Maria De Collibus   University of Zurich
<b>14:40 — 15:00</b>	<b>The complex structure of the Bitcoin correspondence Network</b> Claudio Tessone (online)   University of Zurich
<b>15:00 — 15:20</b>	<b>Exploring the Bitcoin mesoscale structure</b> Nicolo Vallarano   University of Zurich
<b>15:20 — 15:40</b>	<b>MicroVelocity - Rethinking the Velocity of Money for Digital Currency Systems</b> Carlo Campajola   University of Zurich
<b>15:40 — 16:00</b>	<b>Coffee Break</b>

**Session “Legislation prospective and regulation of the Cryptocurrency market” - Chair Raphael Reule, BRC HU Berlin**

- 16:00 – 16:30 Secondary Trading on DLT-Platforms: The New Swiss Legal Framework**  
Rolf H Weber | University of Zurich
- 16:30 – 17:00 Privacy in Cryptocurrencies. Does the MiCA-Regulation leave room for coins with AML-compliant privacy features?**  
Jörn Erbguth | University of Geneva, Geneva Macro Labs
- 17:00 – 17:30 Digital Currencies and the Revolutionary Nature of Money**  
Andrew Dahdal (online) | Qatar University

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**Day 2 November 27, 2021 | 09:00 — 17:30 (HGK, HU Berlin and online)**

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**09:00 – 09:30 Welcome coffee and Sound Check with online participants**

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**Session “Cryptocurrency as an asset class” - Valerio Poti, University College Dublin**

- 09:30 – 10:00 Efficiency, risk and fraud - The Bitcoin price discovery network under the microscope**  
Simon Trimborn (online) | Hong Kong City University
- 10:00 – 10:20 Pricing and hedging the inverse option under the SVCJ model**  
Hueiwen Teng (online) | National Yang Ming Chiao Tung University
- 10:20 – 10:40 A Bayesian DSGE Approach for Modelling Cryptocurrency**  
Marco Lorusso | Newcastle University
- 10:40 – 11:00 A Factor Model for Cryptocurrency Returns**  
Mykola Babiak | Lancaster University Management School

**11:00 – 11:30 Coffee break**

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**Session “CO2 on Blockchain” - Chair Brenda López Cabrera, HU Berlin**

- 11:30 – 12:00 DLT in CO2 certificate trading – opportunity or dead end?**  
Robert Richter | Frankfurt School Blockchain Center
- 12:00 – 12:30 Greenovation, building a voluntary CO2 market**  
Leonardo Rodriguez MartInez | Greenovation
- 12:30 – 13:00 Tokenization of Carbon Markets**  
Luisa Agudelo Blandón | Micobo

**13:00 – 14:00 Lunch Break**

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**Session “Origins and Flows of Digital Value” - Chair Hermann Elendner, ABC Vienna**

- 14:00 – 14:30 GraphSense: A General-Purpose Cryptoasset Analytics Platform**  
Bernhard Haslhofer | AIT - Austrian Institute of Technology
- 14:30 – 14:50 From Curved Bonding to Configuration Spaces**  
Krzysztof Paruch (online) | WU Vienna
- 14:50 – 15:10 Cryptocurrency: speculative asset and medium of exchange**  
Ingolf Gunnar Anton Pernice | Weizenbaum Institut
- 15:10 – 15:30 Liquidity and Price Informativeness in Blockchain-Based Markets**  
Stefan Voigt (online) | Københavns Universitet

**15:30 – 16:00 Coffee break**

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**Session “Investments with cryptocurrencies” - Chair Alla Petukhina, HTW Berlin**

16:00– 16:25	<b>Coins With Benefits: On Existence, Pricing Kernel and Risk Premium of Cryptocurrencies</b> Cathy Yi-Hsuan Chen   University of Glasgow
16:25 – 16:50	<b>Diversification among cryptoassets: Bitcoin maximalism, active portfolio management, and survival bias</b> Ladislav Kristoufek (online)   Charles University
16:50 – 17:10	<b>Deep learning-based forecasting and trading of Bitcoin: an evaluation of neural architecture search</b> Georg Velev   HU Berlin
17:10 - 17:30	<b>Hedging Cryptocurrency options</b> Jovanka Lili Matic   Humboldt Universität zu Berlin & Deutsche Bank
17:30 – 17:45	<b>Wrap up and Closing remarks</b>

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**Day 2**                      **November 27, 2021 | 09:30 — 13:00 (R125, HU Berlin and online)**

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**Parallel PhD students Session I - Michael Althof, Royalton Partners**

09:30 – 09:55	<b>Rodeo or Ascot: Which Hat to Wear at the Crypto Race?</b> Konstantin Häusler   BRC Humboldt Universität zu Berlin
09:55 – 10:20	<b>Sectoral Cryptocurrency Portfolio Optimization</b> Sasa Zikovic   University of Rijeka
10:20 – 10:40	<b>Pricing Kernels and Risk Premia</b> Julian Winkel   Humboldt Universität zu Berlin & Royalton Partners
10:40 – 11:00	<b>DAI - the Digital Art Index</b> Bingling Wang   Humboldt Universität zu Berlin
11:00 – 11:30	<b>Coffee break</b>

**PhD students Session II - Julian Winkel, HU Berlin & Royalton Partners**

11:30 – 11:55	<b>Assessing Cryptocurrency Network Risk</b> Anna Shchekina   BRC Humboldt Universität zu Berlin
11:55 – 12:20	<b>Understanding Jumps in High Frequency Digital Asset Markets</b> Danial Saef   PWC & HU Berlin
12:20 – 12:40	<b>From Theory to Praxis - Managing Digital Asset Indexed ETPs</b> Michael Althof   Humboldt Universität zu Berlin & Royalton Partners
12:40 – 13:00	<b>Quantinar - The P2P knowledge platform</b> Raul Bag   Bucharest University of Economic Studies & Humboldt Universität zu Berlin
13:00 – 14:00	<b>Lunch</b>

The CCC3 is supported by

