

5th CEQURA-Junior Research Workshop 2016

Advances in Financial and Insurance Risk Management

Tentative Schedule

Venue: Seidlvilla, Nikolaiplatz 1, 80802 Munich

Registration: There is no registration fee for academic participants of the Junior Workshop. However, in order to guarantee a smooth organization of the event we kindly ask you to send us a short e-mail to riskconference@cequra.lmu.de if you are interested in participating.

Wednesday, September 28, 2016	
09:45-10:05	Registration
10:05-10:10	Welcoming Remarks
10:10-11:00	<p>Jens Henrik Leth Johansen, Economics and Management, Aarhus University, Sunds, Denmark <i>The Green Power Market Model in Germany</i></p> <p>Ruben Hipp, Graduate School of Economics and Social Sciences, University of Mannheim, Mannheim, Germany <i>Estimating and Untying Systemic Risk</i></p>
Coffee break	
11:10-12:00	<p>Alexander Matthies, QBER, University of Kiel, Kiel, Germany <i>Term Structure Forecasts with Factor Models</i></p> <p>Alexandre Pauli, Faculty of Business and Economics (HEC Lausanne), University of Lausanne, Lausanne, Switzerland <i>Towards Forecasting Drawdown Risk</i></p>
Lunch	
13:00-13:50	<p>Greig Smith, University of Edinburgh, Edinburgh, Scotland <i>Robust and Consistent Estimation of Generators in Credit Risk</i></p> <p>Thiago do Rego Sousa, Mathematical Statistics, TUM, Munich, Germany <i>Indirect Inference for Lévy-Driven Ornstein Ulhenbeck (OU) Processes</i></p>
Coffee break	
14:00-14:25	<p>Julia Krezdorn, Financial Econometrics, LMU Munich, Munich, Germany <i>Alternative Approaches to Regulatory Risk Calibrations in Solvency II</i></p>
Official Presentation of the FiVeG-Award 2016	