

2nd CEQURA-Junior Research Workshop 2013

Advances in Financial and Insurance Risk Management

Wednesday, September 25, 2013	
09:00 - 09:15	Registration
09:15 - 09:20	Welcoming Remarks
09:20 - 10:10	<p>Margherita Giuzio, EBS Universität für Wirtschaft und Recht Wiesbaden <i>Sparse and Robust Portfolio Selection by Penalized Q-Entropy Minimization</i></p> <p>Thomas Nowak, WOW, Universität der Bundeswehr München <i>Risk Analysis of Catastrophe Bonds from the Perspective of Investors</i></p>
Coffee break & Poster Session (Firm presentations)	
10:25 - 10:55	<p>Nikolay Leonhardt, DEVnet, Grünwald <i>Firm Presentation</i></p>
10:55 - 11:20	<p>Pierre-Olivier Goffard, Université d'Aix-Marseille <i>A Polynomial Expansion to approximate the Ultimate Ruin Probability in the Compound</i></p>
Coffee break & Poster Session (Firm presentations)	
11:35 - 12:05	<p>Marketing Department, msgGillardon AG, Ismaning <i>Firm Presentation</i></p>
12:05 - 12:55	<p>Zurab Kotchlamazashvili, Ludwig-Maximilians-Universität München <i>In-Sample Analysis of the EU Term Structure of Interest Rates</i></p> <p>Malte Kurz, Ludwig-Maximilians-Universität München <i>Tests on the Partial Copula</i></p>

Venue: The Workshop takes place at the Seidlvilla, Nikolaiplatz 1b, 80802 München.

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.