

## 3rd CEQURA-Junior Research Workshop 2014

## Advances in Financial and Insurance Risk Management

Tuesday, September 30, 2014	
09:30-09:55	Registration
09:55-10:00	Welcoming Remarks
10:00-11:00	<p><b>Max Hughes, University of Applied Sciences Munich, Munich, Germany</b> <i>On the Valuation of German Coverend Bonds - One-Period Approaches</i></p> <p><b>Barbara Seitz, University of Augsburg, Augsburg, Germany</b> <i>Bank Risk-Taking Behavior, the Disposition Effect and the Matter of Geography: Empirical Evidence from German Cooperative Banks</i></p> <p><b>Alexander Matthies, University of Kiel, Kiel Germany</b> <i>Rating Choice and Reputational Capital in an International Context</i></p>
Coffee break & Poster Session (Firm presentations)	
11:10-11:40	<p><u>Firm presentation:</u> <b>msgGillardon AG</b></p> <p>Part 1: <b>Christine Immel, Senior Specialist Human Resources, msgGillardon</b> <i>Company Profile and Job opportunities at msgGillardon</i></p> <p>Part 2: <b>Moritz Neumann, Student, msgGillardon</b> <i>Presentation thesis „Optimal hedging of implicit in retail banking“</i></p>
11:40-12:20	<p><b>Simona Clever, University of Ulm, Ulm, Germany</b> <i>A Network Model for Systemic Risk Assessment in Occupational Pension Systems</i></p> <p><b>Matteo Sottocornola, University of Frankfurt, Frankfurt, Germany</b> <i>Questioning Equity Return Based Systemic Risk Measures for the Insurance Industry</i></p>
Lunch	
13:00-13:30	<p><u>Firm presentation:</u> <b>Nexontis Consulting GmbH -</b> <b>Consulting in a challenging and international environment</b></p> <p><b>Johannes Spurk, Consultant, and Susann Vetter, HCM, Nexontis Consulting GmbH</b> <i>SAP Insurance Analyzer – The strategic solution for Finance and Risk</i></p>
13:30-14:10	<p><b>Alexander Braun, Commerzbank AG, London, United Kingdom</b> <i>Capital Projection for Counterparty Credit Risk</i></p> <p><b>Giulia Fantini, University of Frankfurt, Frankfurt, Germany</b> <i>Financial Derivatives Usage by UK &amp; Italian SMEs - Empirical Evidence from UK &amp; Italian Non-Financial Firms</i></p>
Coffee break & Poster Session (Firm presentations)	
14:20-15:00	<p><b>Jan Voelzke, University of Münster, Münster, Germany</b> <i>Weakening the Gain-Loss-Ratio Measure to make it stronger</i></p> <p><b>Gunnar Moys, University of Bremen, Bremen, Germany</b> <i>Value-at-Risk Backtesting: Beyond the Empirical Failure Rate</i></p>

**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](mailto:riskconference@cequra.lmu.de) if you are interested in participating.