CEQURA Conference 2018 on

Advances in Financial and Insurance Risk Management

Tentative Schedule

Venue: Katholische Akademie in Bayern, Mandlstraße 23, 80802 München

	Thursday, October 4, 2018 - Day 1
09:00-09:25	Registration
09:25-09:30	Welcoming Remarks
09:30-10:45	Solvency II / Insurance Risk **Joachim Paulusch,** R+V Versicherung AG, Wiesbaden, Germany *Capital Add-Ons under Solvency II from Legal and Risk Management Perspective* **Sebastian Schlütter,** Hochschule Mainz, Mainz, Germany *Validation of Tail Correlation Parameters in the Solvency II Standard Formular* **Yasutaka SHIMIZU,** Waseda University, Tokyo, Japan *A Dynamic Risk Measure from Ruin Theory: Gerber-Shiu Analysis*
	Coffee
11:00-12:15	Topics in Risk Management **Simon Broda,** University of Amsterdam/University of Zürich, Zürich, Switzerland *Backtesting (Delta-)CoVaR* **Markus Hang,** University of Augsburg, Augsburg, Germany *Corporate Financial Hedging and Firm Value: A Meta-Analysis* **Willi Semmler,** The New School, New York, USA/**Stefan Mittnik,** LMU Munich, Munich, Germany *Climate Disaster Risk – Empirics, Model and Financing Policies*
	Lunch
13:30-14:45	Portfolio **David Happersberger,** Lancaster University, Lancaster, United Kingdom *The relevance of High-Frequency News Analytics for Timing Lower-Frequency Investment Strategies* **Carsten Rother,** University of Hamburg/ Invesco, Frankfurt, Germany *Active Factor Completion Strategies* **Nan Zhao,** Cass Business School, City University of London, London, United Kingdom *A Bayesian Style-Integration Framework*
	Coffee + Foto Session
15:15-16:55	Mathematical Finance / Data Science **Jean-David Fermanian,** Crest-Ensae University, Paris, France *On Kendall's Regression* **Yuta Koike,** Graduate School of Mathematical Science, University of Tokyo, Tokyo, Japan *Testing the Residual Sparsity of a High-Dimensional Continuous-Time Factor Model* **Roxana Halbleib,** University of Konstanz, Konstanz, Germany *How informative is High-Frequency Data for TAil Risk Estimation and Forecasting?* **Michael Rockinger,** University of Lausanne, HEC, Lausanne, Switzerland *Textual Analysis of Banks' Reports: Mandatory versus Voluntary Disclosures*
18:00	Conference Dinner

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	Friday, October 5, 2018 - Day 2
09:40-10:30	<u>Risk Measures / Volatility</u> **Marcel Bräutigam,** Sorbonne University, Sorbonne, France *Predicting Risk with Risk Measures: An Empirical Study* **Timo Dimitriadis,** , University of Konstanz, Konstanz, Germany *Regression Based Expected Shortfall Backtesting*
	Coffee
10:45-12:00	<u>Volatility</u> **Yoshinori Kawasaki,** The Institute of Statistical Mathematics, Tokyo, Japan *Forecasting Financial Market Volatility Using a Dynamic Topic Model* **Naeem Ahmed,** Sind Agriculture University, Tandojam, Pakistan *A Comparative Study for Evaluating the Forecasting Performance of Multivariable GARCH Models: An Empirical Analysis* *Lars Metzner, PPI AG, Hamburg* *A Signbased NARCH-Model for Financial Timeseries*
	Lunch
13:15-14:15	<u>Special Session: Keynote Speech</u> **Damian Borth,** University of St. Gallen, St. Gallen, Switzerland *Modern Artificial Intelligence: Deep Learning for Financial Markets*
	Coffee
14:30-15:45	<u>Credit Risk</u> **Christian Tausch,** AssetMetrix GmbH, Munich, Germany *Reduced Form Private Equity Fund Asset Modeling* **Jennifer Betz,** University of Regensburg, Regensburg, Germany *Time Matters: How Defaul Resolution Times Impact Final Loss Rates* **Elias Tzavalis**, Athens University of Economics&Business, Athens, Greece *Predicting Default Risk in Consumer Loans Market*
16:30	Leaving for Oktoberfest
18:00	Oktoberfest