

CEQURA Conference 2019 on

SOFINE

Advances in Financial and Insurance Risk Management

Tentative Schedule

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

Monday, September 23, 2019 - Day 1	
09:30-10:00	Registration
10:00-10:05	Welcoming Remarks
10:05-11:30	<p><u>Mathematical Finance</u></p> <p>Keita OWARI, Ristsumeikan University, Shiga, Japan <i>A Komlos Type Theorem in Dual Orlicz Spaces and Convex Duality in Finance</i></p> <p>Andrea Mazzon, Ludwig Maximilians University Munich, Germany <i>Financial Asset Bubbles in Banking Networks</i></p> <p>Hideatsu Tsukahara, Sejo University, Tokyo, Japan <i>A Copula Approach to Spatial Econometrics with Applications to Finance</i></p>
Coffee	
11:45-12:35	<p><u>Volatility/ Risk Measures I</u></p> <p>Andreas Teller, Friedrich-Schiller University, Jena, Germany <i>Forecasting Volatility based on High-Frequency Data: A LSTM and Hybrid HAR/LSTM Model Approach</i></p> <p>Jeannine Polivka, University of St. Gallen, Switzerland <i>Structural Volatility Modelling</i></p>
Lunch	
13:45-14:35	<p><u>Volatility/Risk Measures II</u></p> <p><i>Structural Volatility Modelling</i></p> <p>Martin Reinke, Ludwig Maximilians University Munich, Germany <i>Optimal Hedging under Changes in Ambiguity</i></p> <p>Carlo Sala, ESADE Business School, Barcelona <i>Implicit Quantities and Implicit Expectiles</i></p>
14:35-15:25	<p><u>Portfolio</u></p> <p>Ananthakshmi Ranganathan, Lancaster University Management School/Invesco, Lancaster UK <i>An Integrated Approach to Currency Factor Timing</i></p> <p>Benjamin Moritz, LMU Munich, HQ Asset Management GmbH, Düsseldorf, Germany <i>The Relation between Stock Market Risk and Return</i></p>
Coffee + Foto Session	
15:45-17:25	<p>Solvency II / Insurance Risk</p> <p>Yasutaka Shimizu, Waseda University, Tokyo, Japan <i>Cohor-wise Mortality Prediction under Survival Energy Hypothesis</i></p> <p>Maria Sprincenatu, Ludwig Maximilians University Munich, Germany <i>Modeling and Forecasting the Co-Movement of International Yield Curve Drivers</i></p> <p>Christoph Berninger, Ludwig Maximilians University Munich, ROKOCO GmbH, Munich, Germany <i>Forecasting the Term Structure of Interest Rates</i></p> <p>Joachim Paulusch, R+V Lebensversicherung AG, Wiesbaden, Germany <i>Making the Square-Root Formula Compatible with Capital Allocation</i></p>
18:00	Conference Dinner

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Tuesday, September 24, 2019 - Day 2	
09:30-11:10	<p><u>Topics in Risk Management</u></p> <p>Yoshinori Kawasaki, The Institute of Statistical Mathematics, Tokyo, Japan <i>Value-at-Risk Estimation: A Novel GARCH-EVT Approach Dealing with Bias and Heteroscedasticity</i></p> <p>David Happersberger, Lancaster University Management School/Invesco, Lancaster UK <i>Enhancing Short-Term Risk Prediction through Deep Neural Networks</i></p> <p>Markus Haas, Qber Institut, Kiel University, Germany <i>Conditional Skewness and Kurtosis of Aggregated Normal Mixture GARCH returns with Application to Value-at-Risk and Expected Shortfall Forecasting</i></p> <p>Lars Metzner, PPI AG, Hamburg, Germany <i>About the Quantification of Model Risks in Finance</i></p>
Coffee	
11:25-12:15	<p><u>Data Science</u></p> <p>Michal Jaslan, Onwelo S.A., Warszawa, Poland <i>Antifraud on Smart Data Platform</i></p> <p>Jan Diers, Friedrich-Schiller University, Jena, Germany <i>A Comparative Study for Evaluating the Forecasting Performance of Multivariable GARCH Models: Anomaly Detection in Large-Scale Enterprise Databases</i></p>
Lunch	
13:30-14:30	<p><u>Special Session: Keynote Speech</u></p> <p>Michael Rockinger, University Lausanne, Switzerland <i>Startup Comparison: A Datamining Exercise</i></p>
Coffee	
14:45-16:00	<p><u>Credit Risk</u></p> <p>Benjamin Hübel, Friedrich- Alexander University Erlangen-Nürnberg, Germany <i>ESG and Corporate Credit Spreads</i></p> <p>Christoph Gschnaidtner, TUM School of Management, Munich, Germany <i>Competition in the Credit Rating Market: Does a State-Run CRA Increase Market Efficiency?</i></p> <p>Artem Prokhorov, University of Sydney and St. Petersburg Stat University <i>A New Approach to Credit Ratings</i></p>
18:00	Oktoberfest