LUDWIG-MAXIMILIANS-UNIVERSITÄT MÜNCHEN
CENTER FOR QUANTITATIVE RISK ANALYSIS
CEQURA

SOFINE

13th CEQURA Conference 2022

on

Advances in Financial and Insurance Risk Management

All presentations are remote

	Friday, October 7, 2022
09:20	Zoom Dial-in
09:25-09.30	Welcoming Remarks
09:30-10:35	Risk Management **Zeller, Gabriela**, Technical University of Munich, Germany *Risk Mitigation Services in Cyber Insurance: Optimal Contract Design and Price Structure* **Pantos, Stavros**, School of Law, University of Reading, UK *Feeling Stressed? A Critical Analysis of the Regulatory Prescribed Stress Tests for Financial Services in the UK* **Vladimirova, Desislava,** Technical University of Darmstadt /Quoniam Asset Management GmbH *Managing Liquidity of Emerging Markets Corporate Debt*
	Break
10:45-11:50	Modeling Distributions **Kosolapova, Maria,** Free University of Bozen-Bolzano, Italy *Forward-looking Kernel Denity Estimator of the Physical Return Distribution* **Takouda, Essodina,** University of Johannesburg, South Africa *On the Discounted Penalty Function in a Perturbed Erlang Renewal Risk Model with Dependence* **Pfeifer, Dietmar***,* University of Oldenburg, Germany *A Note on the Estimation and Simulation of Distributions with Bernstein Polynomials*
	Break
12:00-13:00	Advances in Data Science **Havrylenko, Yevhen,** Technical University of Munich, Germany *Algorithmic Detection of Interacting Variables for Generalized Linear Models via Neural Networks* **Reinke, Martin,** LMU Munich, Germany *Deep Learning and the Merton Model* **Mac Kenzie, Peter,** York University, Toronto, Canada *Digital Divide: Empirical Study of CIUS 2020*

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	Lunch Break
13:30-14:10	Keynote **Lohre, Harald,** Robeco & Lancaster University Management School, UK *Transaction cost-optimized equity factor investing around the world*
14:10-15:15	Sustainable Finance **Lichtenberger, Andreas,** The New School for Social Research, USA, *Green Bonds for the Transition to a Low-Carbon Economy* **Bax, Karoline,** University of Trento, Italy *Do Lower ESG-rated Companies have Higher Systemic Impact? Empirical Evidence from Europe and the United States* **Wafi, Ahmed**, LMU Munich, Germany *The Impact of ESG on the Predictive Power of Fama-French Models (Does the Crises Matter?)*
	Break
15:25-16:10	Portfolio Optimization and Asset Allocation **Michal Kobak,** University of Zurich, Switzerland *Portfolio Construction with Hierarchical Momentum* **Rockinger, Michael**, HEC, Lausanne, Switzerland *Do Structured Products Improve Portfolio Performance? A Backtesting Exercise*
16:10-17:15	Dynamic Modeling and Prediction **Naimoli, Antonio,** University of Salerno, Italy *The Information Content of Sentiment Indices in Forecasting Value-at-Risk and Expected Shortfall* **Sana, Hassan,** University of Bremen, Germany *Feature Importance and Extensibility for Predicting Loan Defaults in Marketplace Lending Using BiLSTM* **Schiele, Philipp & Berninger, Christoph,** LMU Munich, Germany/Stanford University, USA *ARMA Cell: A Modular and Effective Approach for Neural Autoregressive Modeling*
17:20	Junior Research Award: Best CEQURA Presentation 2022