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

SOFINE

CEQURA-Junior Research Workshop 2017 on

Advances in Financial and Insurance Risk Management

Venue: Seidlvilla, Nikolaiplatz 1, 80802 Munich

	Wednesday, September 27, 2017
09:30-09:45	Registration
09:45-09:50	Welcoming Remarks
09:50-10:40	**Christina Uffmann**, Universität Bremen, Empirische Wirtschaftsforschung und angewandte Statistik *On the Impact of Liquidity Risk on Value-at-Risk and Expected Shortfall Forecasts* **Maria Sprincenatu**, SOFINE, Seminar für Finanzökonometrie, LMU *Modeling and Forecasting the Co-Movement of International Yield Curves*
	Coffee
11:00-11:50	**Henry A. Port**, LMU Munich *A functional ARMA-GARCH approach for modeling the FX-impact of Sovereign rate curves* **Felix Hofer**, Scalable Capital & LMU Munich *The Economic Value of Bayesian Model Averaging in Portfolio Selection*
	Lunch
12:40-13:30	**Christian Tausch**, Hochschule München / AssetMetrix GmbH *Stochastic Private Capital Fund Dynamics* **Florian Neitzert**, Fast-Track PhD - Graduate School - Universität Siegen *Capital floors - state of the art & alternative approach*
	Coffee
13:50-14:00	Official Presentation of the FiVeG-Award 2017 & Farewell Remarks