



SOFINÉ

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>Max Hughes, University of Applied Sciences Munich, Munich, Germany <i>On the Valuation of German Coverend Bonds - One-Period Approaches</i></p> <p>Barbara Seitz, University of Augsburg, Augsburg, Germany <i>Bank Risk-Taking Behavior, the Disposition Effect and the Matter of Geography: Empirical Evidence from German Cooperative Banks</i></p> <p>Alexander Matthies, University of Kiel, Kiel Germany <i>Rating Choice and Reputational Capital in an International Context</i></p>
Coffee break & Poster Session (Firm presentations)	
11:10-11:40	<p>Christine Immel, Senior Specialist Human Resources, msgGillardon AG, Ismaning, Germany <i>Firm Presentation + Report of a student about his internship at msg Gillardon and the work on his thesis</i></p>
11:40-12:00	<p>Simona Clever, University of Ulm, Ulm, Germany <i>A Network Model for Systemic Risk Assessment in Occupational Pension Systems</i></p> <p>Matteo Sottocornola, University of Frankfurt, Frankfurt, Germany <i>Questioning Equity Return Based Systemic Risk Measures for the Insurance Industry</i></p>
Lunch	
13:00-13:30	<p>Firm, located in Munich or nearby, active in the areas of risk management, tba. <i>Firm Presentation</i></p>
13:30-14:10	<p>Alexander Braun, Commerzbank AG, London, United Kingdom <i>Capital Projection for Counterparty Credit Risk</i></p> <p>Giulia Fantini, University of Frankfurt, Frankfurt, Germany <i>Financial Derivatives Usage by UK & Italian SMEs - Empirical Evidence from UK & Italian Non-Financial Firms</i></p>
Coffee break & Poster Session (Firm presentations)	
14:20-14:50	<p>Firm, located in Munich or nearby, active in the areas of risk management, tba. <i>Firm Presentation</i></p>
14:50-15:30	<p>Jan Voelzke, University of Münster, Münster, Germany <i>Weakening the Gain-Loss-Ratio Measure to make it stronger</i></p> <p>Gunnar Moys, University of Bremen, Bremen, Germany <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 if you are interested in participating.