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

SOFINE

### 4th CEQURA-Junior Research Workshop 2015

# Advances in Financial and Insurance Risk Management

### Tentative Schedule

**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.

| | **Wednesday, September 30, 2015 - Morning Sessions** |
|---|---|
| 09:15-09:30 | Registration |
| 09:30-09:40 | Welcoming Remarks |
| 09:40-10:20 | Portfolio Analysis<br>**Roman Croessmann, LMU Munich, Munich Germany**<br>*Bayesian Portfolio Selection and Asset Characteristics*<br>**Sven Thies, University of Bremen, Bremen, Germany**<br>*Portfolio Application of Bayesian Change Point Analysis* |
| | Coffee break & Poster Session (Firm presentations) |
| 10:30-11:00 | Firm presentation: **msgGillardon AG,**<br>Part 1: **Dr. Teo Jašic, msgGillardon AG, Eschborn, Germany**<br>*Company Profile and Job opportunities at msgGillardon*<br>*Part 2:* ***Simon Ruf*** **(master thesis + internship at msgGillardon)**<br>*Internship report* |
| 11:00-12:00 | *Dependence Modeling*<br>**Jeffrey Näf, University of Zurich, Zurich, Switzerland**<br>*MEXI: A New Flexible Class of Distributions for Financial Asset Returns*<br>**Damien Ackerer, Swiss Finance Institute @EPFL, Lausanne, Switzerland**<br>*Valuation of Multi-Name Credit Derivatives with Factor Copulas*<br>**Sander Barendse, Erasmus University Rotterdam, Rotterdam, The Netherlands**<br>*Global Currency Hedging with Dynamic Copulas* |
| | Lunch |

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| | **Wednesday, September 30, 2015 - Afternoon Sessions** |
|---|---|
| 13:00-13:30 | Firm presentation: **DEVnet GmbH**<br>Part 1: **Dr. Robert Pfund, Tobias Huber, DEVnet, Munich, Germany**<br>*Company profile and job opportunities at DEVnet*<br>Part 2: **Teresa Exner** (Junior Consultant)<br>*Job report* |
| 13:30-14:10 | *Statistical Methods for Insurance and Finance*<br>**Lei Fang, Humbold University of Berlin, Berlin, Germany**<br>*Mortality Model for Multi-Populations: A Semi-Parametric Approach*<br>**Janis Bauer, LMU Munich, Munich, Germany**<br>*Model Calibration on Thinly Traded Derivative Markets* |
| | Coffee break & Poster Session (Firm presentations) |
| 14:20-14:50 | Firm presentation: **Generali Versicherungen**<br>**Neven Rebic, Stefanie Bufler, Generali Versicherungen, Munich, Germany**<br>*Unternehmensvorstellung Generali Versicherungen* |
| 14:50-15:50 | Risk Management<br>**Christoph Berninger, LMU Munich, Munich, Germany**<br>*Reliability Analysis of Onshore Wind Turbines to Estimate Unscheduled Maintenance Costs*<br>**Jan Voelzke, University of Münster, Münster, Germany**<br>*Individual Labor Income, Stock Prices and Who it may concern*<br>**Hannes Hoffmann, LMU Munich, Munich, Germany**<br>*Risk-Consistent Conditional Systemic Risk Measures* |
| | Official Presentation of the **FiVeG-Award 2015** |