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

SOFINE

7th CEQURA-Junior Research Workshop 2018

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.

	Saturday, October 6, 2018
09:40 -09:55	Registration
09:55-10:00	Welcoming Remarks
10:00-11:15	**Daniel Ritter,** LMU, Department of Mathematics, Munich *An Integrated Model of Fire Sales and Default Contagion in Financial Systems* **Ellena Nachbar,** University of Augsburg, Chair of Statistics, Augsburg, *Revealing Technical Trading Rules with the Empirical Similarity Concept* **Maria Sprincenatu**, LMU, Chair of Financial Econometrics, Munich *Dynamic Properties of International Yield Curve Drivers*
	Coffee break
11:25-12:15	**Martin Reinke/M.Sc.,** LMU, Institute for Finance and Banking, Munich *Risk Neutral Density Estimation:Looking at the Tails* **Christoph Berninger,** LMU, Chair of Financial Econometrics, Munich *Ein Backtest von VaR-Schätzungen mit dem verallgemeinerten 2-Faktor Vasicek Modell*
	Lunch
13:00-13:50	**Karem El-Oraby & Raphael Rehms,** LMU, Munich *Finanzmarktprognose mit Hilfe von Textdaten (Statistisches Consulting Projekt)* **David Milewski, M.Sc.,** LMU, Department of Statistics, LMU, Munich *Forecasting Financial Time Series with Deep Learning*
	Coffee break
14:00-14:15	**Official Presentation of the FiVeG-Award 2018**