

CEQURA-Junior Research Workshop

Advances in Financial and Insurance Risk Management

Wednesday, 26.09.2012	
8:45 - 9:00	Registration
9:00 - 9:15	Welcoming Remarks
09:15-10:30	<p>Daniel Stöckeler, Master, LMU München Quantitative Risk Analysis for Offshore Wind Park Investments: A Monte Carlo Time Series Model</p> <p>Joseph Reiter; Master, SwissLife Realistic versus Regulatory Capital Requirements in Solvency II: A Recalibration</p> <p>Simona Clever, Doktorandin, Universität Ulm Solvvenzkapitalanforderungen für Pensionsfonds in Orientierung an Solvency II</p>
Coffee break & Poster Session (Firm presentations)	
10:45-11:30	<p>Christoph Braun/Maya Brzewska, KPMG AG Wirtschaftsprüfungsgesellschaft, München</p>
11:30-12:30	<p>Martin Hampel, Doktorand, Universität Oldenburg Stochastic Customer Base Development in the Individual Risk Model under the Principle of Proportionality</p> <p>Dominik Lauterbach, Doktorand, Universität Oldenburg Singular Mixture Copulas</p>
Lunch & Poster Session (Firm Presentations)	
13:30-14:15	<p>Dieter Konrad, CFA, Union Investment Institutional GmbH, Frankfurt</p>
14:15-15:30	<p>Michael, Scholz, Doktorand, Goethe Universität Frankfurt Determinants of Holding Retained Interest in Mortgage Securitizations</p> <p>Elizabeth Heller, Master, LMU München On Modelling the Term Structure of Sovereign Bond Yields</p> <p>Martin Spindler, Max-Planck-Institut München Boosting the Anatomy of Volatility</p>

The Workshop takes place at the Seidlvilla, Nikolaiplatz 1b, 80802 München
<http://www.seidlvilla.de>