

Workshop on “Recent Developments in Dependence Modelling with Applications in Finance and Insurance”

22-23 May 2017, The Island of Aegina

Program - Day 1

08h30 - 08h50	Registration
08h50 - 09h00	Opening
Session 1	Chair – Ludger Rüschendorf
09h00 - 09h45	Christian Genest, McGill University <i>Generalized linear models for dependent frequency and severity of insurance claims</i>
09h45 - 10h30	Hansjoerg Albrecher, HEC Lausanne <i>Dependence modelling for flood and storm risk: a case study from Austria</i>
10h30 - 11h00	Coffee
Session 2	Chair – Andreas Tsanakas
11h00 - 11h45	Valeria Bignozzi, University of Milano-Bicocca <i>On elicitable risk measures and dynamic expectiles</i>
11h45 - 12h30	Alfred Müller, University of Siegen <i>Expectiles, Omega ratios and stochastic dominance</i>
12h30 - 15h45	Extended lunch break
15h45 - 16h00	Coffee

Session 3**Chair – Lluís Bermúdez**

16h00 - 16h45

Montserrat Guillen, University of Barcelona

*Aggregation and decomposition of risk and the role of the tail***Session 4****Chairs – Steven Vanduffel and Carole Bernard**

16h45 - 18h00

José María Sarabia, University of Cantabria

Aggregation of dependent risks in mixtures of exponential distributions and extension

Thibaut Lux, Vrije Universiteit Brussel

An optimal transport approach to Value-at-Risk bounds with partial dependence information

Jing Yao, Vrije Universiteit Brussel

*Generating correlation matrices with given average correlation*16h45 - 18h00
(conference room #2)

Thomas Nagler, Technische Universität München

Generalized additive models for pair-copula constructions: an application to intraday FX returns

Kwangmin Jung, University of St. Gallen

The non-linear dependence structure of cyber risk

Ozan Ezkaya, Atilim University

Capturing hidden and complex dependence using mixture of vine copulas

19h00 - ...

Dinner

Program - Day 2

Session 1	Chair – Giovanni Puccetti
09h00 - 09h45	Alex McNeil, York Management School, University of York <i>More Powerful Backtests for Market Risk Models Using Realized p-Values</i>
09h45 - 10h30	Ruodu Wang, University of Waterloo <i>Scenario-based risk evaluation and compatibility of scenarios</i>
10h30 - 11h00	Coffee
Session 2	Chair – José María Sarabia
11h00 - 11h45	Elisa Luciano, Collegio Carlo Alberto <i>Longevity dependence across generations and populations as a risk-mitigation tool in annuity portfolios</i>
11h45 - 12h30	Emil Valdez, University of Connecticut <i>Modeling partial Greeks of variable annuities with dependence</i>
12h30 - 15h45	Extended lunch break
15h45 - 16h00	Coffee

Session 3**Chair – Jed Frees**

16h00 - 16h45

Arthur Charpentier, University of Rennes 1
Actuarial pricing game

Session 4**Chairs – Carole Bernard and Steven Vanduffel**

16h45 - 18h00
(conference room #2)

Patrizia Semeraro, Politecnico di Torino
Multivariate marked Poisson processes and market related multidimensional information flows

Andrea Romeo, Università di Torino
Multivariate factor-based processes with Sato margins

Lynn Boen, Universiteit Antwerpen
Multi-name derivatives pricing with Sato models

16h45 - 18h25

Giovanna Apicella, University of Rome “La Sapienza”
Are mortality and interest rate risks likely to be dependent in the future?

Llius Bermudez Morata, University of Barcelona
A bivariate INAR(1) regression model for insurance claim counts

Raj Kumari Bahl, University of Edinburgh
General price bounds for guaranteed annuity Options when mortality and interest rate risks are correlated

Jed Frees, University of Wisconsin-Madison
Joint modeling of customer loyalty and risk in personal insurance.

19h00 - ...

Dinner