PROGRAMME

Extreme Events and Uncertainty in Insurance and Finance

Conference sponsored by SCOR, IDEI & TSE

Paris, January 10, 2014

Conference venue

SCOR
5 avenue Kléber
75016 Paris
Site IDEI

Conference Secretariat

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Conference: Auditorium

Friday, January 10

8:30 - 9:00 am	*Registration and welcome coffee*
9:00 - 9:50 am	**“Model Uncertainty and Risk Aggregation”** **Paul Embrechts** *(ETH Zurich)*
9:50 - 10:40 am	**“Estimating Copulas for Insurance from Scarce Observations, Expert Opinion and Prior Information: A Bayesian Approach”** **Davide Canestraro** *(SCOR)*
10:40 - 11:10 am	*Coffee Break*
11:10 - 12:00 pm	**“Heavy-Tailedness and Diversification Disasters: Implications for Models in Economics, Finance and Insurance”** **Rustam Ibragimov** *(Imperial College London)*
12:00 - 12:50 pm	**“Normex, a New Method for Evaluating the VaR of Aggregated Heavy Tailed Risks”** **Marie Kratz** *(ESSEC Business School, CREAR Risk Research Center)*
12:50 - 2:00 pm	*Lunch*
2:00 - 2:50 pm	**“Evaluation of Long-Dated Investments Under Uncertain Growth Trend, Volatility and Catastrophes”** **Christian Gollier** *(Toulouse School of Economics)*
2:50 - 3:40 pm	**“Tail Risk Premia and Return Predictability”** **Viktor Todorov** *(Northwestern University)*
3:40 - 4:10 pm	*Coffee and Adjourn*
4:10 - 4:40 pm	**Keynote Talk from Philippe Trainar** *(SCOR)*
4:40 - 5:00 pm	**General Discussion**
5:00 pm	*Adjourn*

There are 50 minutes for each paper. 40 minutes are for the speaker, allowing for clarification questions, which leaves 10 minutes for general discussion.