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)

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.