



INSTITUT
D'ECONOMIE
INDUSTRIELLE

SCOR

La FONDATION du RISQUE



FIRST IDEI-SCOR CONFERENCE on "RISK SHARING AND FINANCE"

PROGRAMME

Conference venue

Université Toulouse 1 Capitole
Manufacture des Tabacs
21 allée de Brienne
Building I – Amphi. Guy Isaac (Welcome Coffee: Building D – Room MD001)
31000 Toulouse – France

Conference secretariat

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Toulouse
10-11 Sept.
2009

<http://www.idei.fr/registration/scor.html>



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Thursday, September 10th

(35 mn of presentation and 10 mn of general discussion)

1:30-2:00 pm Welcome Coffee MD001

2:00-2:45 pm **“Estimating Subjective Probabilities”**
Steffen Andersen, *Copenhagen Business School*
(with J. Fountain, GW. Harrison and E.E Rutström)

2:45-3:30 pm **“Optimal Stopping under Ambiguity”**
Frank Riedel, *University of Bielefeld*

3:30-4:00 pm Coffee Break MD001

4:00-4:45 pm **“The Role of Intuition and Reasoning in Driving
Aversion to Risk, Aversion to Ambiguity and Regret”**
Jeffrey V. Butler, *Einaudi Institute for Economics and
Finance* (with L. Guiso and T. Japelli)

4:45-5:30 pm **“Is there a Plausible Theory for Decision under
Risk?”**
James C. Cox, *Georgia state University*
(with V. Sadiraj, B. Vogt and U. Dasgupta)

7:30 pm Dinner

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Friday, September 11th

(35 mn of presentation and 10 mn of general discussion)

- 10:00-10:45 am** **“Dynamic Agency and the q Theory of Investment”**
Michael Fishman, *Kellogs school of management, Northwestern* (with P. De Marzo, Z. He and N. Wang)
- 10:45-11:15 am** Coffee Break MD001
- 11:15-12:00 am** **“The Dynamics of Optimal Risk Sharing”**
Chris Harris, *Cambridge University* (with P. Bolton)
- 12:00 -12:45 pm** **“A Macro Economic Model with a Financial Sector”**
Yuliy Sannikov, *Princeton University*
(with M. Brunnermeier)
- 12:45-2:30 pm** Lunch MD001

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