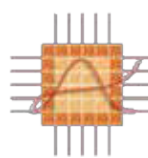




UNIVERSITÀ DEGLI STUDI DI SALERNO
DIPARTIMENTO DI SCIENZE ECONOMICHE E STATISTICHE



INTERNATIONAL WORKSHOP ON PERSPECTIVES ON FINANCIAL AND ACTUARIAL MODELLING

June 7, 2016
University of Salerno - Fisciano Campus
Aula "G. De Rosa"

PROGRAM

- 8.30 Registration starts
- 9.30 Welcome address
- 10.00-10:45 Sebastián Laurent (Aix-Marseille Université)
Cholesky GARCH model, theory and application to conditional beta
- 10.45-11.30 Iain Currie Heriot-Watt University, Edinburgh Forecasting with inadequate data: the piggyback model (2x2)
- 11.30-12.00 Coffee Break
- 12.00-12.45 Giampiero M. Gallo (University of Florence)
Median Response to Shocks: A Model for VaR Spillovers in East Asia
- 12.45-13.30 Ermanno Pitacco
(University of Trieste) Mortality at very old ages. Some remarks and hints for actuarial modeling
- 13.30 - 15.00 Lunch and Poster Session
- 15.00-15:45 Mogens Steffensen (University of Copenhagen)
On the separation of preferences for risk and substitution
- 15.45-16.30 Marco Riani (University of Parma)
Robust methods for financial models
- 16.30-17.00 Coffee Break
- 17.00-17.45 Michel Dacorogna (SCOR SE - Group Risk Management)
Approaches and Techniques to Validate Internal Model Results
- 17.45-18.30 Paolo Giudici (University of Pavia)
CoRisk: measuring systemic risk with big data and correlated networks
- 18.30 - 19:00 Closing remarks
Achille Basile, President of the Italian Association for Mathematics Applied to Economics and Social Sciences (AMASES)
Nicola Torelli, President of the Italian Statistical Society (SIS)



Generali Italia S.p.A.
Agenzia Generale di Saler no
Antonio D'Orta - Antonio Caputo - Vincenzo Iossi

