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	Sebastién 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)