Thursday, October 10, 2024	
09:55 – 10:00	Welcome (Matthias Scherer)
10:00 – 10:40	**Werner, Ralf:** A Review of Economic Scenario Generation by (Variational) Autoencoders
10:40 – 11:20	**Schmidt, Jan-Philipp:** Dynamic Pricing in the Insurance Industry: A Supply and Demand-Oriented Approach
11:20 – 12:00	**Bauer, Daniel:** Asset and Liability Risks in Financial Institutions
12:00 – 13:00	Lunch Break
13:00 – 13:40	**Kratz, Marie:** TBA
13:40 – 14:20	**Hieber, Peter:** Modern Tontine-Schemes in Retirement Decumulation
14:20 – 15:00	**Müller, Alfred:** Stochastic orders under uncertainty
15:00 – 15:30	Coffee Break
15:30 – 16:10	**Chen, An**: Optimal Payoffs under Smooth Ambiguity
16:10 – 16:50	**Mai, Jan-Frederik:** Bond-CDS basis: where does it come from and what is a mathematically rigorous definition?
16:50 – 17:30	**Schmidli, Hanspeter:** Stabilizing the surplus process through the control of Drawdowns
17:30 – 17:35	Closing (Matthias Scherer)
18:00	Speakers Dinner

Friday, October 11, 2024	
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:40	**De Vecchi, Corrado:** Some remarks on almost stochastic dominance
09:40 – 10:20	**Zähle, Henryk:** Copula robustness in quantitative risk management
10:20 – 10:40	Coffee Break
10:40 – 11:20	**Eling, Martin:** The Supply of Cyber Risk Insurance
11:20 – 12:00	**Weber, Stefan:** TBA
12:00 – 13:00	Lunch Break
13:00 – 13:40	**Christiansen, Marcus:** The stochastic Thiele equation
13:40 – 14:20	**Korn, Ralf:** Optimal Investment with Sustainable Assets with Applications for Life Insurers
14:20 – 14:40	Coffee Break
14:40 – 15:00	**Fermanian, Jean-David**: Latent Factor models with functional loadings
15:00 – 15:40	**Detering, Nils:** Solving optimal execution problems via in-context operator networks
15:40 – 15:45	Closing (Matthias Scherer)