

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: TBA
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)