

Fifth Workshop on “Recent Developments in Dependence Modelling with Applications in Finance and Insurance”

13-14 September 2018, The Island of Aegina

Program - Day 1

08h30 - 08h50	Registration
08h50 - 09h00	Opening
Session 1	Chair – Ludger Rüschendorf
09h00 - 09h40	Roger Cooke (Technical University Delft) <i>Dependence Modeling for Expert Judgment: Case Study Ice Sheets and Sea Level Rise</i>
09h40 - 10h20	José Maria Sarabia (University of Cantabria) <i>Aggregation of Dependent Risks: A Survey of Some Recent Results</i>
10h20 - 10h40	Coffee
Session 2	Chair – Michalis Anthonopolis
10h40 - 11h20	Elisa Luciano (Collegio Carlo Alberto and University of Torino) <i>Longevity dependence across generations and populations: insurance company-specific versus systemic risk</i>
11h20 - 12h00	Ostap Okhrin (TU Dresden, Germany) <i>Dynamic and granular loss reserving</i>
12h00 - 17h00	Extended lunch break
17h00 - 17h15	Coffee

Session 3	Chairs – Steven Vanduffel and Carole Bernard
17h15 - 18h30	Giovanni Puccetti (University of Milano) <i>Measuring linear correlation between random vectors</i> Sebastian Fuchs (Technische Universität Dortmund) <i>Countermonotonicity based on Kendall's tau</i> Silvana Pesenti (Cass Business School) <i>Cascade Sensitivity Measures</i>
17h15 - 18h30 (conference room #2)	HA Mohtashami-Borzadaran (Ferdowsi University of Mashhad) <i>Extended Marshall-Olkin shock model</i> Aniketh Pittea (University of Kent) <i>Simulating Economic Variables using Graphical Models</i> Tadashi Uratani (Hosei University) <i>Simulation analysis of risk minimization for longevity risk</i>
19h00 - ...	Dinner at Danae Hotel

Program - Day 2

Session 1	Chair – Giovanni Puccetti
09h00 - 09h40	Adelchi Azzalini (University of Padua) <i>The various forms of skew-elliptical distributions and their role in finance</i>
09h40 - 10h20	Chen Zhou (Erasmus University Rotterdam) <i>Testing the multivariate regular variation model</i>
10h20 - 10h40	Coffee
Session 2	Chair – Alfred Müller
10h40 - 11h20	Enkelejd Hashorva (University of Lausanne) <i>On Some New Extremal Dependence Risk Measures</i>
11h20 - 12h00	Fabrizio Durante (University of Salento) <i>Copula-based clustering of financial time series</i>
12h00 - 16h00	Extended lunch break
16h00 - 16h20	Coffee
Session 3	Chair – Ludger Rüschendorf
16h20 - 17h00	Dimitrios Karlis (Athens University of Economics and Business) <i>Modelling time series of multivariate counts with applications</i>
Session 4	Chairs – Steven Vanduffel
17h00 - 18h40 (conference room #2)	Jaap Spreeuw (Cass Business School) <i>Fitting Archimedean copula models based on distance between generators</i> Dimitrios Konstantinides (University of the Aegean) <i>Ruin Probabilities for a Double Renewal Risk</i> Jonathan Ansari (University of Freiburg) <i>Ordering properties of risk bounds in risk factor models</i> Rodrigue Kazzi (Vrije Universiteit Brussel) <i>Risk Bounds for Unimodal Distributions under Partial Information</i>
19h30 - ...	Conference dinner downtown Aegina