

Workshop on Dependence Modelling with Applications in Finance, Insurance and Pensions

Eight edition

September 11- 13, 2023 | Agistri, Greece

Programme

Day 1 - Monday

11h30 - 11h50	Registration
11h50 - 12h00	Opening – Steven Vanduffel & Giovanni Puccetti
Session 1	Chair – Michalis Anthropelos
12h00 - 12h30	Invited Speaker – Catherine Donnelly <i>Pooled Annuity Funds: Solution to a Decumulation Crisis?</i>
12h30 - 12h55	Contributed Speaker – Benjamin Avanzi <i>Fairness Through Regularization: An Approach to Mitigate Group Disparities for Multiple Protected Features</i>
12h55 - 13h25	Invited Speaker – Peter Hieber <i>Designing Pooled Annuity Funds for Retirement Decumulation</i>
13h25 - 13h50	Contributed Speaker – Andrea Monaco <i>Aggregate Wealth Dynamics in a Multi Agent Closed Monetary System</i>
14h00 - 15h30	Lunch
Session 2	Chair – Ludger Rüschendorf
15h30 - 16h00	Invited Speaker – Elisa Luciano <i>Machine Learning in the Default Prediction of Credit Portfolios</i>
16h00 - 16h25	Contributed Speaker – Rodrigue Kazzi <i>Incorporating Information on Robust Quantities into Model Risk Assessment</i>
16h25 - 16h55	Invited Speaker – Michalis Anthropelos <i>Time-consistent Pension Fund Management in Stochastically Changing Markets and Evolving Horizons</i>
16h55 - 17h15	Coffee break

Session 3 **Chair – Alfred Müller**

17h15 - 17h45	Invited Speaker – Thorsten Schmidt <i>Robust Insurance-Finance Arbitrage</i>
17h45 - 18h10	Contributed Speaker – Evangelia Dragazi <i>Model Free Bounds for Multi-Asset Options Under Market Information</i>
18h10 - 18h40	Invited Speaker – Sebastian Fuchs <i>A Model-Free Feature Selection Method for Multi-Outcome Data Based on a Measure of Predictability</i>
18h40 - 19h05	Contributed Speaker – Bertrand Tavin <i>Robust Portfolio Allocation Under Dependence Uncertainty and Ambiguity-Aversion</i>
20h00 - ...	Dinner

Day 2 - Tuesday

09h30 -	Social activity
20h00 - ...	Conference dinner

Day 3 - Wednesday

Session 4 **Chair – Adamaria Perrotta**

12h00 - 12h30	Invited Speaker – Anne Balter <i>Comparative Risk Aversion vs. Threshold Choice in the Omega Ratio</i>
12h30 - 12h55	Contributed Speaker – Jonathan Ansari <i>Some Rearrangement-Based Inequalities for Conditionally Independent Random Variables with Applications to Finance and Insurance</i>
12h55 - 13h25	Invited Speaker – Thomas Nagler <i>Ergodicity in Copula-Based Time Series Models</i>
13h25 - 13h50	Contributed Speaker – Dimitrios Konstantinides <i>A Note on Product-Convolution for Generalized Subexponential Distributions</i>
14h00 - 15h30	Lunch

Session 5 **Chair – Carole Bernard**

15h30 - 16h00	Invited Speaker – Fadina Tolulope <i>Optimal Reinsurance with Multivariate Risks and Dependence Uncertainty</i>
16h00 - 16h25	Contributed Speaker – Jinghui Chen <i>Coskewness Under Dependence Uncertainty</i>
16h25 - 16h55	Invited Speaker – Piotr Jaworski

On the Systemic Risk and the Conditional Value-at-Risk (CoVaR) in Copula Based Modelling

16h55 - 17h15 Coffee break

Session 6 Chair – Chen Zhou

17h15 - 17h45 Invited Speaker – Kris Boudt
Posterior Mean Covariance Estimation: An Explicit Solution

17h45 - 18h10 Contributed Speaker – Charalampos Pasalidis
Background Risk Model In Presence Of Heavy Tails Under Dependence

18h10 - 18h40 Invited Speaker – Chen Zhou
Multivariate Heteroscedastic Extremes

20h00 - ... Dinner