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 *Pooled Annuity Funds: Solution to a Decumulation Crisis?*
12h30 - 12h55	Contributed Speaker – Benjamin Avanzi *Fairness Through Regularization: An Approach to Mitigate Group Disparities for Multiple Protected Features*
12h55 - 13h25	Invited Speaker – Peter Hieber *Designing Pooled Annuity Funds for Retirement Decumulation*
13h25 - 13h50	Contributed Speaker – Andrea Monaco *Aggregate Wealth Dynamics in a Multi Agent Closed Monetary System*
14h00 - 15h30	Lunch

Session 2	**Chair – Giovanni Puccetti**
15h30 - 16h00	Invited Speaker – Elisa Luciano *Machine Learning in the Default Prediction of Credit Portfolios*
16h00 - 16h25	Contributed Speaker – Rodrigue Kazzi *Incorporating Information on Robust Quantities into Model Risk Assessment*
16h25 - 16h55	Invited Speaker – Michalis Anthropelos *Time-consistent Pension Fund Management in Stochastically Changing Markets and Evolving Horizons*
16h55 - 17h15	Coffee break

Session 3	**Chair – Alfred Müller**
17h15 - 17h45	Invited Speaker – Thorsten Schmidt *Robust Insurance-Finance Arbitrage*
17h45 - 18h10	Contributed Speaker – Evangelia Dragazi *Model Free Bounds for Multi-Asset Options Under Market Information*
18h10 - 18h40	Invited Speaker – Sebastian Fuchs *A Model-Free Feature Selection Method for Multi-Outcome Data Based on a Measure of Predictability*
18h40 - 19h05	Contributed Speaker – Bertrand Tavin *Robust Portfolio Allocation Under Dependence Uncertainty and Ambiguity-Aversion*
20h00 - …	Dinner

Day 2 - Tuesday

09h30 - 20h00 - …	Social activity Conference dinner

Day 3 - Wednesday

Session 4	**Chair – Adamaria Perrotta**
12h00 - 12h30	Invited Speaker – Anne Balter *Comparative Risk Aversion vs. Threshold Choice in the Omega Ratio*
12h30 - 12h55	Contributed Speaker – Jonathan Ansari *Some Rearrangement-Based Inequalities for Conditionally Independent Random Variables with Applications to Finance and Insurance*
12h55 - 13h25	Invited Speaker – Thomas Nagler *Ergodicity in Copula-Based Time Series Models*
13h25 - 13h50	Contributed Speaker – Dimitrios Konstantinides *A Note on Product-Convolution for Generalized Subexponential Distributions*
14h00 - 15h30	Lunch
Session 5	**Chair – Carole Bernard**
15h30 - 16h00	Invited Speaker – Alfred Müller *Decisions Under Uncertainty: Sufficient Conditions for Almost Stochastic Dominance*
16h00 - 16h25	Contributed Speaker – Jinghui Chen *Coskewness Under Dependence Uncertainty*

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 – Ludger Rüschendorf**
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