

Thursday, October 5, 2023	
09:55 – 10:00	Welcome (Matthias Scherer)
10:00 – 10:40	Werner, Ralf: Analysis of Interest Rate Evolutions by Autoencoders
10:40 – 11:20	Ramada-Sarasola, Magdalena: How is technology truly transforming insurance? Navigating the noise to uncover actual value of #tech in the Context of Risk to Capital Journeys
11:20 – 12:00	Schoutens, Wim: Sustainable finance and ESG investing : Sense or nonsense
12:00 – 13:00	Lunch Break
13:00 – 13:40	Graf, Stefan: The role of inflation in retirement planning – why reducing nominal risk can increase real risk and how to incorporate inflation protection in real-world products
13:40 – 14:20	De Vecchi, Corrado: Pricing insurance contracts with an existing portfolio acting as background risk
14:20 – 15:00	Weber, Stefan: Robust Portfolio Selection Under Recovery Average Value at Risk
15:00 – 15:30	Coffee Break
15:30 – 16:10	Müller, Alfred: Decisions under uncertainty: sufficient conditions for almost stochastic dominance
16:10 – 16:50	Junike, Gero: P&L attribution in dynamic time
16:50 – 17:30	Vanduffel, Steven: Robust Distortion Risk measures
17:30 – 17:35	Closing (Matthias Scherer)
18:30	Dinner Neuwirt Garching
Friday, October 6, 2023	
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:40	Bignozzi, Valeria: Fair valuation under parameter uncertainty
09:40 – 10:20	Pfaffel, Oliver: Risks & Opportunities of Large Language Models in Insurance
10:20 – 10:40	Coffee Break
10:40 – 11:20	Millossovich, Pietro: Stress Testing with f-divergences
11:20 – 12:00	Preischl, Michael: Demand modelling in private lines non-life insurance
12:00 – 13:00	Lunch Break
13:00 – 13:40	Stahl, Gerhard: An Uncertainty-based Risk Management Framework for Climate-Change Risk
13:40 – 14:20	Kiesel, Rüdiger: Net-Zero: Fact or Fiction
14:20 – 14:40	Coffee Break
14.40 – 15:20	Liebrich, Felix: Calibrating reference measures of law-invariant functionals
15.20 – 16:00	Mai, Jan Frederik: Pricing contingent convertibles with equity conversion feature in a distressed market environment
16:00 – 16:05	Closing (Matthias Scherer)
16:05 – 16:30	Coffee