

<b>Thursday, October 10, 2024</b>	
09:55 – 10:00	Welcome (Matthias Scherer)
10:00 – 10:40	<b>Werner, Ralf:</b> A Review of Economic Scenario Generation by (Variational) Autoencoders
10:40 – 11:20	<b>Schmidt, Jan-Philipp:</b> Dynamic Pricing in the Insurance Industry: A Supply and Demand-Oriented Approach
11:20 – 12:00	<b>Bauer, Daniel:</b> Asset and Liability Risks in Financial Institutions
12:00 – 13:00	Lunch Break
13:00 – 13:40	<b>Kratz, Marie:</b> Comparing Multivariate Distributions: A Novel Approach Using Optimal Transport-based Plots
13:40 – 14:20	<b>Hieber, Peter:</b> Modern Tontine-Schemes in Retirement Decumulation
14:20 – 15:00	<b>Müller, Alfred:</b> Stochastic orders under uncertainty
15:00 – 15:30	Coffee Break
15:30 – 16:10	<b>Chen, An:</b> Optimal Payoffs under Smooth Ambiguity
16:10 – 16:50	<b>Mai, Jan-Frederik:</b> Bond-CDS basis: where does it come from and what is a mathematically rigorous definition?
16:50 – 17:30	<b>Schmidli, Hanspeter:</b> Stabilizing the surplus process through the control of Drawdowns
17:30 – 17:35	Closing (Matthias Scherer)
18:00	Speakers Dinner

<b>Friday, October 11, 2024</b>	
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:40	<b>De Vecchi, Corrado:</b> Some remarks on almost stochastic dominance
09:40 – 10:20	<b>Zähle, Henryk:</b> Copula robustness in quantitative risk management
10:20 – 10:40	Coffee Break
10:40 – 11:20	<b>Eling, Martin:</b> The Supply of Cyber Risk Insurance
11:20 – 12:00	<b>Weber, Stefan:</b> Multinomial Backtesting of Distortion Risk Measures
12:00 – 13:00	Lunch Break
13:00 – 13:40	<b>Christiansen, Marcus:</b> The stochastic Thiele equation
13:40 – 14:20	<b>Korn, Ralf:</b> Optimal Investment with Sustainable Assets with Applications for Life Insurers
14:20 – 14:40	Coffee Break
14:40 – 15:00	<b>Fermanian, Jean-David:</b> Latent Factor models with functional loadings
15:00 – 15:40	<b>Detering, Nils:</b> Solving optimal execution problems via in-context operator networks
15:40 – 15:45	Closing (Matthias Scherer)