Thursday, November 19, 2026	
10:00 – 10:15	Welcome
10:15 – 10:45	**Rüdiger Kiesel:** Portfolio Construction under Carbon Constraints
10:45 – 11:15	**Jan-Frederik Mai:** Norm-symmetric survival functions – a survey
11:15 – 11:45	**Lorenz Schneider:** Maximum Entropy Distributions for the Spread between two Financial Assets (with Cassio Neri)
11:45 – 12:15	**Ralf Korn:** Comparison of concepts for a payout plan in the pension phase
12:30 – 14:00	Lunch
14:00 – 14:30	**Marcos Escobar:** Portfolio Decisions Across Time: A Journey with Rudi Zagst
14:30 – 15:00	**Reinhold Hafner:** Core Elements of a Timeless Portfolio Architecture
15:00 – 15:30	**Gerhard Stahl:** Reflections on Modern Asset and Risk Management'': Validation -- The big sleep or the unleached future?
15:30 – 16:00	Coffee Break
16:00 – 16:30	**Ernst Eberlein:** The term structure of implied correlations between S&P and VIX markets
16:30 – 17:00	**Yevhen Havrylenko:** A Martingale Journey: From Insurance Products Design to Asset-Liability Management
17:00 – 17:30	**David Saunders:** Exploratory Mean-Variance with Jumps: An Equilibrium Approach
17:30 – 18:00	**Anatoliy Swishchuk:** Geometric General Compound Hawkes Process: Approximations and Applications
19:00	Dinner

Friday, November 20, 2026	
10:00 – 10:15	Welcome
10:15 – 10:45	**Markus Rudolf:** Is Mandatory Climate Risk Disclosure Relevant to Investors? Evidence for Stock Returns in the UK
10:45 – 11:15	**Stephan Höcht:** From Models to Markets: Pricing and Risk Management of AT1 and RT1 Bonds
11:15 – 11:45	**Klaus Spremann:** Decision Theory — Quo vadis?
11:45 – 12:15	**Luis Seco:** Optimal Paths: The Mathematics, Career, and Legacy of Rudi Zagst
12:30 – 14:00	Lunch
14:00 – 14:30	**Hans-Ulrich Buhl:** The story of FIM
14:30 – 15:00	**Tim Friederich/ Mikhail Krayzler:** A pioneer in asset management: Building bridges between academia and industry
15:00 – 15:30	**KPMG:** *TBA*
15:30 – 16:00	**Evi Vogl:** Spuren eines Brückenbauers
16:00 – 16:15	Farewell