

Thursday, October 8, 2026	
08:30 – 08:50	Registration
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:40	An Chen: Green or Brown? Investing and Carbon Pricing under Climate Risk & Uncertainty
09:40 – 10:20	Ralf Werner: A novel construction of the minimal entropy martingale measure
10:20 – 10:40	Coffee Break
10:40 – 11:20	Carole Bernard: Optimal Risk Sharing with Infinite Mean Losses
11:20 – 12:00	Maren Schmeck: Asymptotics of Ruin Probabilities in a Subordinated Cramer-Lundberg Mode
12:00 – 13:00	Lunch Break
13:00 – 13:40	Felix Liebrich: Meyer Risk Measures
13:40 – 14:20	Corrado De Vecchi: Financial applications of almost stochastic dominance
14:20 – 15:00	Alfred Müller: Multivariate almost stochastic dominance and optimal transport
15:00 – 15:20	Coffee
15:20 – 16:00	Gerhard Stahl: How to Manage Dynamics under Solvency II -- Top-Down or Bottom-up?
16:00 – 16:40	Wolfgang Trutschnig: Total versus marginal independence revisited
16:40 – 16:45	Closing (Matthias Scherer)
16:45	Departure Bus to Social Event for registered participants
17:30 – 21:00	Social Event & Dinner

Friday, October 9, 2026	
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:10	Welcome Thomas Rodewis VFVW
09:10 – 09:50	Steven Van Duffel: Risk Sharing under Ambiguity
09:50 – 10:30	Julia Eisenberg: Dividend Optimisation with Mean-Reverting and Mean-Avoiding Dynamics
10:30 – 10:50	Coffee Break
10:50 – 11:30	Stefan Weber: Anti-Discrimination and Risk-Adequacy in Insurance Pricing: A Tariff-Control Framework
11:30 – 12:10	Łukasz Delong: Measures of predictive accuracy, miscalibration and discrimination
12:10 – 13:00	Lunch Break
13:00 – 13:40	Mitja Stadje: Optimal Capital Structure for Life Insurance Companies Offering Surplus Participation
13:40 – 14:20	Anja Schmiedt: Record Statistics for Modeling and Prediction of Highest Claims in Non-Life Insurance
14:20 – 14:40	Coffee Break
14:40 – 15:20	Lorenz Schneider: Spatio-Temporal Modelling of Climate Risks in France: The Limits of Diversification in a Challenging Environment
15:20 – 16:00	Francesco Ungolo: Robust estimation and projection of portfolio-specific mortality rates leveraging larger population data
16:00 – 16:05	Closing (Matthias Scherer)