Workshop on Dependence Modelling with Applications in Finance, Insurance and Pensions

Ninth edition

September 16-18, 2024 | Ischia, Italy

Day 1 - Monday

9h30 - 9h50 9h50 - 10h00	Registration Opening – Steven Vanduffel
Session 1	**Chair – Ludger Rüschendorf**
10h00 - 10h25	Jorge Navarro *Weak Dependence Notions*
10h25 - 10h50	Jonathan Ansari *A new dependence order for dependence measures and multi-factor models*
10h50 - 11h15	Marta Catalano *A transport-based measure of dependence for Bayesian nonparametric models*
11h15 - 11h30	Coffee break
Session 2	**Chair – Steven Vanduffel**
11h30 - 11h55	Runhuan Feng *Decentralized Annuity: A Quest for the Holy Grail of Eternal Financial Security*
11h55 - 12h20	Morten Wilke *Optimal Life-Contingent Payoffs: A Peer-to-Peer Solution*
12h30 - 13h30	Lunch

Session 3	**Chair – Carole Bernard**
16h00 - 16h25	An Chen *Valuation and Design of Sustainability-Linked Bonds*
16h25 - 16h50	Shihao Zhu *Smooth Ambiguity and Life Insurance Decisions*
16h50 - 17h15	Thorsten Moenig *Basis Risk in Variable Annuities*
17h15 - 17h35	Coffee break
Session 4	**Chair – Irène Gijbels**
17h35 - 18h00	Sandra Paterlini *Generalized precision matrices to capture financial dependence*
18h00 - 18h25	Alexis Derumigny *Conditional empirical copula processes and generalized measures of association*
18h25 - 18h50	Silvana Pesenti *Differential Quantile-Based Sensitivity in Discontinuous Models*
18h50 - 19h15	Sebastian Jaimungal *Kullback-Leibler Barycentre of Stochastic Processes*
20h00 - …	Dinner

Day 2 - Tuesday

09h30 -	Social activity
20h00 - …	Conference dinner

Day 3 - Wednesday

Session 5	**Chair – Max Nendel**
10h00 - 10h25	Irène Gijbels *On a class of general functionals, and risk measures, and their properties*
10h25 - 10h50	Peng Liu *Factor risk measures*
10h50 - 11h15	Giacomo Scandolo *On stability of law-invariant risk measures*
11h15 - 11h30	Coffee break
Session 6	**Chair – Silvana Pesenti**
11h30 - 11h55	Fabrizio Durante *Copula-based clustering algorithms with soft constraints*
11h55 - 12h20	Zhiwei Tong *A Novel SAFE Model for Predicting Climate-Related Extreme Losses*
12h30 - 13h30	Lunch
Session 7	**Chair – Alfred Müller**
16h25 - 16h50	Max Nendel *Upper Comonotonicity and Risk Aggregation under Dependence Uncertainty*
16h50 - 17h15	Stefan Weber *Robust Portfolio Selection Under Recovery Average Value at Risk*
17h15 - 17h35	Coffee break
Session 8	**Chair – Adamaria Perrotta**
17h35 - 18h00	Philip Yam *Comonotone-Independence Bayes Classifier (CIBer) for FinTech and InsurTech*
18h00 - 18h25	Tiziana Di Matteo *Dependency in complex data sets: a financial time series application*
18h25 - 18h50	Thomas Nagler *Simplified vine copula models: state of science and affairs*
18h50 - 19h15	Zhenyu Cui *(Almost) model-free dynamic mean quadratic variation analysis of log returns*
20h00 - …	Dinner