SCOR and IDEI Conference on
Extreme Events and Uncertainty in Insurance and Finance
January 10, 2014

8:30-9:00  Registration and Welcome Coffee

9:00-9:50  Paul Embrechts (ETH Zurich)
           Model Uncertainty and Risk Aggregation

9:50-10:40 Davide Canestraro (SCOR)

10:40-11:10 Coffee Break

11:10-12:00 Rustam Ibragimov (Imperial College London)
             Heavy-Tailedness and Diversification Disasters: Implications for Models in Economics, Finance and Insurance

12:00-12:50 Marie Kratz (ESSEC Business School, CREAR Risk Research Center)
             Normex, a New Method for Evaluating the VaR of Aggregated Heavy Tailed Risks

12:50-14:00 Lunch

14:00-14:50 Christian Gollier (Toulouse School of Economics)
             Evaluation of Long-Dated Investments Under Uncertain Growth Trend, Volatility and Catastrophes

14:50-15:40 Viktor Todorov (Northwestern University)
             Tail Risk Premia and Return Predictability

15:40-16:10 Coffee and Adjourn

16:10-16:40 Keynote Talk from Philippe Trainar (SCOR)

16:40-17:00 General Discussion

17:00 Adjourn