

9th Scientific Day

30th April 2010, Bremen
 Congress Center Bremen, Hollerallee 99, 28215 Bremen
 Hanse-Saal

Program

09:00 - 09:15	Hansjörg Albrecher Angelika May	welcome
09:15 - 10:00	Antoon Pelsser (Maastricht)	Time-Consistent Actuarial Valuations
10:00 - 10:30	Vicky Fasen (TU München)	Cointegration in Continuous-Time with Applications
10:30 - 11:00		coffee break
11:00 - 11:45	Stefan Weber (Hannover)	Stochastic Root Finding and Efficient Estimation of Convex Risk Measures
11:45 - 12:15	Johanna Neslehova (Montreal)	Archimedean Copulas and Beyond
12:15 - 13:45		lunch
13:45 - 14:30	Jochen Ruß (IFA Ulm)	The Impact of Stochastic Volatility on Pricing, Hedging and Hedge Efficiency of Variable Annuity Guarantees
14:30 - 15:00	Tom Fischer (Würzburg)	No-arbitrage pricing under cross- ownership: the multi-firm equilibrium
15:00 - 15:45	Semyon Malamud (Lausanne)	Information Percolation in Segmented Markets
15:45 - 16:00		coffee break
16:00	Yearly Assembly of the German Association for Actuarial and Financial Mathematics (DGVFM).	