

Risk Day 2007

ICIAM 2007, Industry Day, July 19, 2007:

Risk Management in Financial and Energy Markets

Organizers: [Walter Farkas, farkas@math.ethz.ch](mailto:farkas@math.ethz.ch)
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Program:

Room: HG F (AudiMax)

08.45-9.30: Invited lectures aligned with Risk Day

Speaker: Prof. Dr. Nicole El Karoui, Ecole Polytechnique, Palaiseau

Title: "New developments in dynamic pricing and hedging and measuring financial risk"

Room: HG F 5

09.45-10.30 Chair: Prof. Dr. Freddy Delbaen, ETH Zurich

Speaker: Dr. Simone Farinelli, Credit & Country Risk Control, UBS, Zurich, Switzerland

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Title: Generation of Consistent Market and Credit Scenarios: The Calibration of a Geometric Model

10.30-11.15 Coffee break

11.15-13.15 Chair: Prof. Dr. Paul Embrechts, ETH Zurich

11.15-11.55 **Speaker:** Dr. Jens Wiedmann, LGT Capital Management, Pfäffikon, Switzerland

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Title: Tests of Covariance Matrices

12.00-12.40 **Speaker:** [Prof. Dr. Hans-Jürgen Wolter](#), CRO and Chief Actuary, Swiss Life, Switzerland

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Title: Risk-based Capital Models in Life Insurance

12.40-13.15 **Speaker:** [Dr. Jörg Behrens](#),
Partner, Head of Financial Risk Management Central Europe, Ernst & Young

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Title: Strategic Risk Management: Ideas and Questions

13.15-14.30 Lunch break

14.30-15.15 Chair: [Prof. Dr. Martin Schweizer](#), ETH Zurich

Speaker: [Dr. Oleg Zakharov](#), General Manager Europe, Lacima Group, U.K.

oleg@lacimagroup.com

Title: In Full Swing: Optimizing Portfolios of Flexible Gas Contracts

15.15-15.45 Coffee break

15.45-17.15 Chair: [Prof. Dr. Hans-Jakob Lüthi](#), ETH Zurich

15.45-16.30 **Speaker:** [Dr. Alexander Boogert](#), Essent Trading BV, The Netherlands

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Title: Gas Portfolio and Transport Optimization

16.30-17.15 **Speaker:** [Prof. Dr. Yves Smeers](#), Universite Catholique de Louvain & Electrabel, Belgium.

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Title: Investment models in restructured electricity markets subject to risk

17.15-17.30 Tentative: Graduation ceremony UZH-ETH "Master of Advanced Studies in Finance"