DGVFM
DEUTSCHE GESELLSCHAFT FÜR VERSICHERUNGS- UND FINANZMATHEMATIK e.V.

10th Scientific Day

29th April 2011, Berlin
MARITIM Hotel Berlin, Stauffenbergstraße 26, 10785 Berlin

Program

09:00 - 09:15	**Welcome** Hansjörg Albrecher, Nicole Bäuerle
09:15 - 10:00	**When diversification fails: modeling endogenous risk** Rama Cont (Columbia NY & CNRS)
10:00 - 10:30	**Realistic and tractable models for dependent default times** Matthias Scherer (TU München)
10:30 - 11:00	**Coffee break**
11:00 - 11:45	**Contingent Capital and Contingent Convertibles** Wim Schoutens (K.U. Leuven, Belgien)
11:45 - 12:15	**A risk-based model for the valuation of pension insurance** An Chen (Universität Bonn)
12:15 - 13:30	**Lunch**
13:30 - 14:15	**GAUSS-Prize 2010** award & talk
14:15 - 15:00	**Local volatility pricing models for long-dated derivatives in finance and insurance** Griselda Deelstra (Université Libre de Bruxelles)
15:00 - 15:45	**Understanding, modeling and managing longevity risk: Key issues and main challenges** Stephane Loisel (Université Lyon)