



11th Scientific Day
27th April 2012, Stuttgart

Kultur- und Kongresszentrum Liederhalle, Berliner Platz 1-3, 70174 Stuttgart

Program:

- 09:00 - 09:15 **Welcome**
Hansjörg Albrecher, Nicole Bäuerle
- 09:15 - 10:00 **Change Point Analysis of Extreme Values**
Jozef L. Teugels (K.U. Leuven)
- 10:00 - 10:30 **Convex order approximations in case of cash flows of mixed signs**
Michèle Vanmaele (University of Ghent)
- 10:30 - 11:00 **Coffee break**
- 11:00 - 11:45 **Consistent Long-Term Yield Curve Prediction**
Josef Teichmann (ETH Zurich)
- 11:45 - 12:15 **On law-invariant coherent Valuation**
Martijn Pistorius (Imperial College London)
- 12:15 - 13:30 **Lunch**
- 13:30 - 14:15 **GAUSS-Prize 2011**
award & talk
- 14:15 - 14:30 **EAA Series Session**
- 14:30 - 15:15 **Evaluation of proportional portfolio insurance strategies**
Antje Mahayni (Mercator School of Management, University of Duisburg-Essen)
- 15:15 - 16:00 **Credit Risk: Risk Premia and Hedging**
Holger Kraft (University of Frankfurt)
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