Programme:

09:00 Welcome
09:15 Risk Management by Product Design for Traditional Participating Life Insurance Contracts with Interest Rate Guarantees
   Prof. Dr. Jochen Ruß
10:00 Minimization of ruin probabilities by investment under transaction costs
   Stefan Thonhauser
10:30 Coffee Break
11:00 Can risk theory help risk management?
   Corina Constantinescu
11:45 Gauss-Prize Winner
12:15 Lunch Break
13:45 Dynamic portfolio optimization with bounded shortfall risks
   Ralf Wunderlich
14:15 Asset Pricing Implications of Uncertainty about the Propagation of Shocks
   Nicole Branger
14:45 Coffee Break
15:00 Yearly Assembly of DGVFM/66. DGVFM-Mitgliederversammlung