
13th Scientific Day
30th April 2014

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-Mitglieder-versammlung**
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