
15th Scientific Day 29th April 2016

Programme (Weiterbildung 4 Stunden/ further training 4 hours):

- 09:00 **Welcome**
Alfred Müller, Matthias Scherer
- 09:15 **Statistics, Data Science and Big Data**
Göran Kauermann
- 10:00 **Multivariate Risk Measures**
Birgit Rudloff
- 10:30 **Coffee Break**
- 11:00 **Liability Driven Investment Management in Corporate Pension**
Gerhard Scheuenstuhl
- 11:45 **Gauss-Prize Winner**
- 12:15 **Lunch Break**
- 13:45 **Risk Bounds for Factor Models**
Steven Vanduffel
- 14:15 **On elicitable risk measures and backtesting**
Valeria Bignozzi
- 14:45 **Coffee Break**
- 15:00 **Yearly Assembly of DGVFM/68. DGVFM-Mitgliederversammlung**
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