16th Summer School on Risk Finance and Stochastics
Athens, 9-13 Sept. 2019

Programme

Monday 9th September

9.30 Opening – Welcome
10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 1
12.00-12.15 Coffee Break
12.15-14.15 Vassilis Aggelou (FHAS, Managing Director LUX) Introduction to Actuarial Practice
17.00-18.00 Georgios Papagiannis and Athanasios Yannacopoulos (HNA and AUEB) Dependence modelling with applications in actuarial practice: A hands on approach.

Tuesday 10th September

10.00-13.00 Kostas Koufopoulos (York) Optimal contract theory 1
13.00-13.15 Coffee Break
13.15-14.15 Fausto Gozzi (Luiss Roma) Stochastic control with applications in Economics and Finance 2
15.00-18.00 Kostas Koufopoulos (York) Optimal contract theory 2
18.15-19.00 Kyriakos Georgiou (AUEB) Modelling in the IFRS8 framework

Wednesday 11th September

10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 3
12.00-12.15 Coffee Break
12.15-14.15 Ioannis Baltas (Univ. Aegean) Robust control with application in actuarial science and finance 1
17.00-18.00 Aristidis Semsiris (Senior associate PWC) Projections of pension schemes- Actuarial balance of pension funds

Thursday 12th September

10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 4
12.00-12.15 Coffee Break
12.15-14.15 Ioannis Baltas (Univ. Aegean) Robust control with application in actuarial
science and finance 2

17.00-20.00  Vassilis Aggelou (FHAS, Managing Director LUX) Embedded value of Life Insurance companies

Friday 13th September

10.00-11.00  Maria Economou (Chair of the Social Security Subcommittee of the AAE) Meeting the challenge of aging in the EU
11.00-12.00  Ron Hersmis  
(Full Qualified Actuary, IFRS 17 Senior financial modeling expert, Member of the board of directors of the CERA Global Association) Sharing practical experiences of IFRS8
12.00-12.15  Coffee Break
12.15-14.00  George Papaioannou (ADMIE, Managing Director Dept. of R&D) Extreme values in energy markets
14.15-15.00  Aliki Sagianou (U. of Aegean) Modelling and uncovering mortality trends by using multiple component stochastic models
17.00-20.00  Alexandros Zimbidis, Ioannis Papanicolaou and George Deligiannakis (AUEB and AUA) Catastrophe modelling

Co-organized by
AUEB (Depts of Statistics, Accounting & Finance, Business Administration)
University of the Aegean (Dept. of Actuarial-Financial Mathematics)
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Evelpidon 47A & Lefkados 33 str., 6th floor
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Room 609 (13th Sept.)