

# EAJ Educational Workshop

TU Vienna, September 8-9, 2014

## Mon., Sept. 8

|       |   |                             |
|-------|---|-----------------------------|
| 8:30  | Registration  |                             |
| 8:50  | Welcome   |                             |
| 9:00  | <b>Enrico Biffis</b><br>Some old and new problems<br>in insurance contract design                 | Chair: Thorsten Rheinländer |
| 10:30 | Coffee Break  |                             |
| 10:50 | <b>Claudia Czado</b><br>Pair-Copula constructions<br>of multivariate copulas<br>with applications | Chair: Thorsten Rheinländer |
| 12:20 | Lunch Break   |                             |

## Tue., Sept. 9

|       |   |                        |
|-------|---|------------------------|
| 9:00  | <b>Stéphane Loisel</b><br>Modeling, monitoring and<br>managing longevity risk | Chair: Julia Eisenberg |
| 10:30 | Coffee Break  |                        |
| 10:50 | <b>Claudia Czado</b>  | Chair: Julia Eisenberg |
| 12:20 | Lunch Break   |                        |

|       |  |                    |
|-------|--|--------------------|
| 13:40 | <b>Enrico Biffis</b>   | Chair: Uwe Schmock |
| 15:10 | Coffee Break   |                    |
| 15:30 | <b>Carole Bernard</b><br>A new approach to assessing<br>model risk on dependence<br>in high dimensions | Chair: Uwe Schmock |
| 16:30 | <b>Alfred Müller</b>   |                    |
| 16:40 |  |                    |
| 17:40 |  |                    |

|       |  |                          |
|-------|--|--------------------------|
| 13:40 | <b>Stéphane Loisel</b>   | Chair: Friedrich Hubalek |
| 15:10 | Coffee Break   |                          |
| 15:30 | <b>Alfred Müller</b><br>Modeling, measuring and<br>comparing dependent risks | Chair: Friedrich Hubalek |
| 16:30 | <b>Carole Bernard</b>  |                          |
| 16:40 |  |                          |
| 17:40 |  |                          |