Workshop on "Risk Measurement and Regulatory Issues in Business" - September 11-14, 2017

As part of a 6-month thematic program on quantitative risk management, the Centre de recherches mathématiques (Montréal, Canada) will hold a workshop on "Risk Measurement and Regulatory Issues in Business," September 11-14, 2017. This workshop will provide a unique opportunity to take stock of recent developments, identify new challenges, and get a chance to meet, and interact with, some 20 leading scholars in insurance and risk management from both academia and industry (see list below).

For a detailed program and registration, see

http://www.crm.umontreal.ca/2017/Affaires17/index_e.php

The workshop consists of invited talks, a panel discussion on risk management and regulatory practice, and two poster sessions. Two poster sessions have been scheduled, preceded by short lightning talks, so that contributors can introduce themselves and their work to the entire audience. Attendance is restricted to 65 participants on a first-come, first-served basis, so please register early.

See you in Montréal!

The organizers,
Carole Bernard, Michel Dacorogna, Steven Vanduffel, Ruodu Wang

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LIST OF CONFIRMED INVITED SPEAKERS

Carlo Acerbi (MSCI)
Daniel Bauer (Georgia State University)
Agostino Capponi (Columbia University)
Rama Cont (Imperial College London)
Hélène Cossette (Université Laval)
Paul D. Embrechts (ETH Zürich)
Damir Filipovic (EPFL CDM SFI CSF)
Michael B. Gordy (Federal Reserve Board)
Marius Hofert (University of Waterloo)
Christoph Hummel (norisk GmbH)
Marie Kratz (ESSEC Business School)
Mélina Mailhot (Concordia University)
Étienne Marceau (Université Laval)
Natalia Nolde (University of British Columbia)
Giovanni Puccetti (University of Milano)
Ludger Rüschendorf (University of Freiburg)
Alexander Schied (University of Waterloo)
Gerhard Stahl (Talanx AG)
Andreas Tsanakas (CASS)
Chen Zhou (De Nederlandsche Bank)