

UNSW-CSIRO WORKSHOP

Risk: Modelling, Optimization, Inference.

(with Applications in Finance, Insurance and Superannuation)

Invited Speakers

Professor Umberto Cherubini (University of Bologna, Italy)

Professor Pierre Del Moral (UNSW, Australia)

Professor Arnaud Doucet (Oxford University, UK)

Professor Robert Elliott (University of Adelaide, Australia)

Professor Jean-Pierre Fouque (University of California Santa Barbara, USA)

Professor Gary Froyland (UNSW, Australia)

Professor Ben Goldys (The University of Sydney, Australia)

Professor Michael Hanke (University of Liechtenstein, Liechtenstein)

Professor Monique Jeanblanc (Evry University, France)

Professor Robert Kohn (UNSW, Australia)

Professor Geoff Kingston (Macquarie University, Australia)

Professor Arturo Kohatsu-Higa (Ritsumeikan University, Japan)

Professor Ermanno Pitacco (University of Trieste, Italy)

Professor Marek Rutkowski (The University of Sydney, Australia)

Professor Michael Sherris (UNSW, Australia)

Professor Pavel Shevchenko (CSIRO-Sydney, Australia)

Contacts:

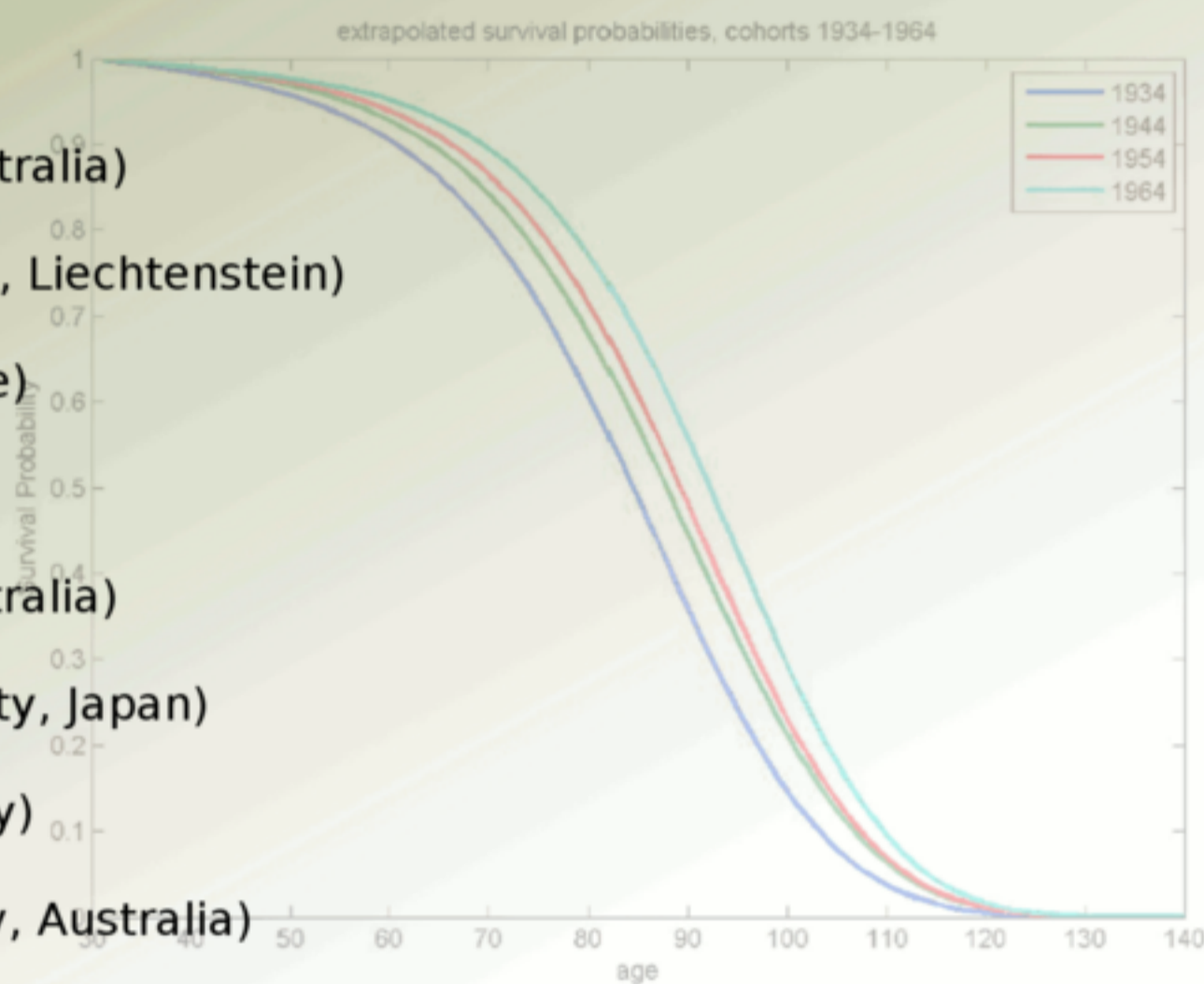
Associate Professor Spiridon Penev $\Phi(x) - \phi(x) \left\{ \frac{\delta}{\sigma_n \sqrt{n}} + \frac{-2x^2 - 1}{6n^{1/2}\sigma_n^3} e_{1n} + \frac{-x^2 - 1}{2n^{1/2}\sigma_n^3 h_n} e_{2n} \right\} + o(n^{-1/2})$.

Dr Libo Li

Date: 11-12th December 2014. 9.00am to 5.00pm

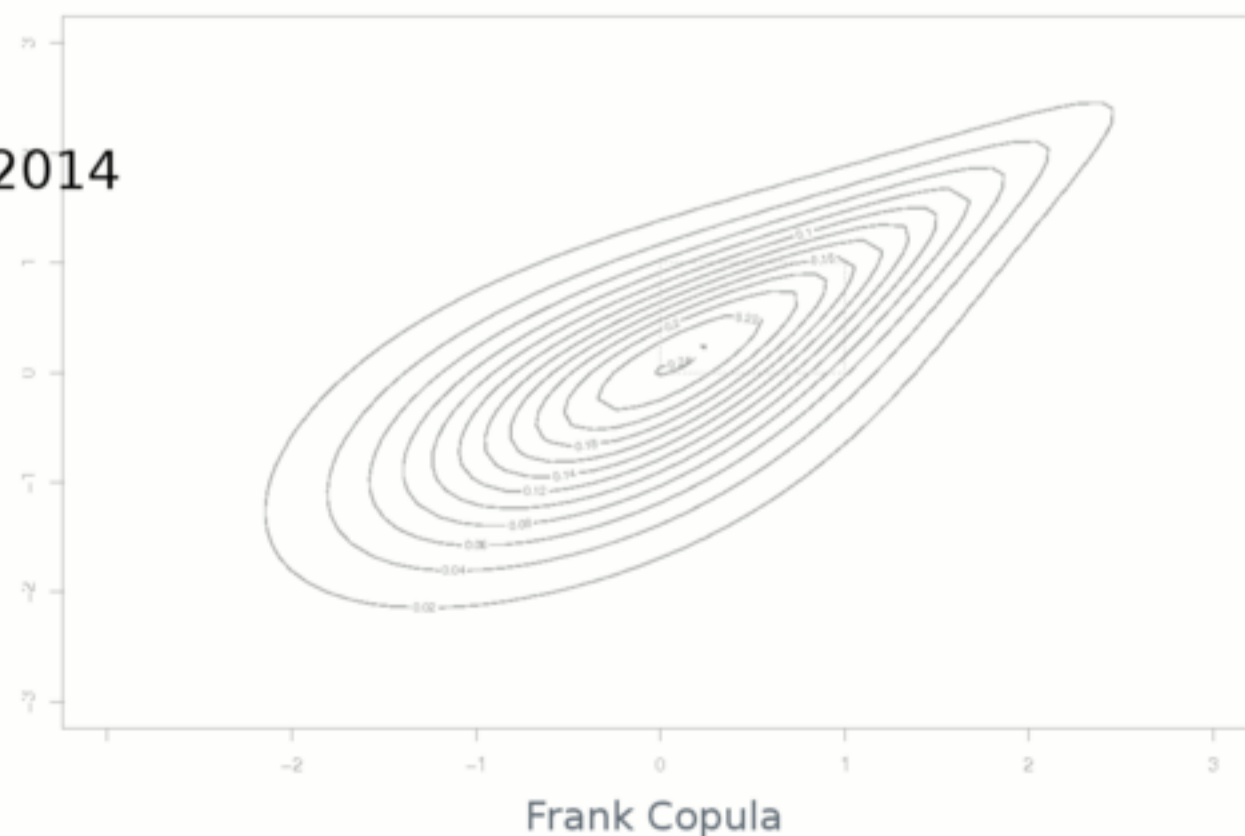
Venue: Lecture Theatre A. Webster Building, UNSW

Website: <http://conferences.science.unsw.edu.au/risk2014>



$$P(\sqrt{n}\hat{\sigma}_n^{-1}(\hat{Q}_{p,h_n} - Q(p)) \leq x) =$$

$$\Phi(x) - \phi(x) \left\{ \frac{\delta}{\sigma_n \sqrt{n}} + \frac{-2x^2 - 1}{6n^{1/2}\sigma_n^3} e_{1n} + \frac{-x^2 - 1}{2n^{1/2}\sigma_n^3 h_n} e_{2n} \right\} + o(n^{-1/2}).$$



$$\begin{aligned} \mu(t, \tau) &= \mu(0, t + \tau) + \int_0^t D(t + \tau - s) ds + \int_0^t e^{\mathbf{F}(t-s)} \sigma(\tau) dW^Q(t) \\ &= \delta(t, \tau) + \mu_0(t, \tau) \end{aligned}$$