Workshop Program

Day One (11th, Dec)

8:00 - 8:30 **Registration**
8:45 - 9:00 **Opening Speech**

Schedule	Speaker	Title:
9:00 - 9:45	M, Sherris	Longevity Risk, Health Status and Annuity Pricing
9:45 - 10:30	P, Shevchenko	Modelling Annuity Portfolios and Longevity Risk with Extended CreditRisk+
10:30 - 11:00	**Coffee Break**	
11:00 - 11:45	J.P, Fouque	Portfolio Optimization in Stochastic Environment
11:45 - 12:30	M, Hanke	No-Arbitrage ROM Simulation
12:30 - 13:30	**Lunch**	
13:30 - 14:15	G, Kingston	Asset Allocation for Self-Funded Retirees
14:15 - 15:00	B, Goldys	Continuous Time Limits of ARMA and GARCH Time Series
15:00 - 15:30	**Coffee Break**	
15:30 - 16:15	U, Cherubini	Systemic Risk and Contagion in the European Banking System
16:15 - 17:00	E, Pitacco	Monitoring in a Risk-Management Framework: Inference From Mortality Experience in a Life Annuity Portfolio

Day Two (12th, Dec)

Schedule	Speaker	Title:
9:00 - 9:45	R, Elliott	GARCH Models and Their Continuous Time Limits
9:45 - 10:30	A, Kohatsu-Higa	The Parametrix Method and its Probabilistic Interpretations
10:30 - 11:00	**Coffee Break**	
11:00 - 11:45	A, Doucet	An Introduction to Sequential Monte Carlo Methods
11:45 - 12:30	P, Del Moral	Particle Methods in Risk Analysis
12:30 - 13:30	**Lunch**	
13:30 - 14:15	R, Kohn	Particle Methods for SV Factor Model
14:15 - 15:00	M, Rutkowski	Properties of Arbitrage Prices under Funding Costs and Collateralization
15:00 - 15:30	**Coffee Break**	
15:30 - 16:15	M, Jeanblanc	Enlargement of Filtration and Arbitrages
16:15 - 17:00	G, Froyland	Optimally Mitigating Risk for Airlines