

Indices of Riskiness and New Risk Measures

Zurich, March 27th-28th, 2013

Call for Papers

The Center for the Economic Analysis of Risk (Georgia State University), together with the Department of Banking and Finance (University of Zurich) and RiskLab (ETH Zurich) organizes the conference **“Indices of Riskiness and New Risk Measures”**, to be held at the University of Zurich on the **27th and 28th of March 2013**. This is an interdisciplinary event for academics and professionals who specialize in risk analysis. The aim is to bring together mathematicians, economists, statisticians, banking professionals and regulators in order to discuss the latest developments in the theory and applications of indices of riskiness and risk measures.

Paper submission

We invite academics, professionals and regulators to submit papers for this meeting. Long abstracts or, preferably, complete manuscripts may be submitted until the **14th of January 2013**, on the following topics:

- Is it possible to design indices of the riskiness of gambles without reference to the subjective preferences of the decision-maker?
- Can indices/risk measures be developed for individuals and companies that accommodate systemic risk?
- Many indices have been proposed in economics, finance, risk management, actuarial sciences, and psychology. What properties do they have, and how does one compare them theoretically?
- Dynamic risk measures and quantitative risk management.

This workshop covers theoretical foundations for a follow-up workshop on **“Indices of Riskiness: Regulatory and Compensation Implications.”**

Please send your submissions in PDF format directly to Santiago Moreno, who may also be contacted for any further inquiries: santiago.moreno@bf.uzh.ch

The selection committee consists of Paul Embrechts (ETH Zurich), Glenn Harrison (CEAR), Jean-Charles Rochet and Santiago Moreno (UZH). The results of the selection process will be set by the **21st of January 2012**. Reasonable travel and accommodation expenses will be covered for the presenters of accepted papers.

Attendance is free, but we request interested parties to register. To do so, please send Santiago Moreno an e-mail with your full name and affiliation.

