Indices of Riskiness and New Risk Measures

Zurich, March 27th-28th, 2013.

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 workshop **"Indices of Riskiness and New Risk Measures"**, to be held at ETH 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. This workshop covers theoretical foundations for a follow-up workshop on **"Indices of Riskiness: Regulatory and Compensation Implications."**

Location The workshop will take place in the main building of ETH Zurich (Rämistrasse 101) room HG F 33.1. Information about the workshop's location may be found here.

Schedule

Wednesday the 27th of March

9:00 – 9:50	Registration
9:50 – 10:00	***Welcome:*** Jean-Charles Rochet (SFI and UZH)
10:00 – 11:00	***Dragon Kings*** by Didier Sornette (ETHZ)
11:00 – 12:00	***Contagious Default in Financial Networks*** by Hamed Amini (EPFL)
12:00 – 13:30	Lunch break
13:30 – 14:30	***Capital Adequacy: Beyond Cash-Additive Risk Measures*** by Pablo Koch-Medina (Swiss Re)
14:30 – 15:30	***The Marginal Cost of Risk, Risk Measures and Capital Allocation*** by George Zanjani (GSU)
15:30 – 16:00	Coffee break
16:00 – 17:00	***Channels of Contagion: Identifying and Monitoring Systemic Risk in the Financial System*** by Rama Cont (Imperial College London)

Attendance is free, but we request interested parties to register. To do so, please send Santiago Moreno (santiago.moreno@bf.uzh.ch) an e-mail with your full name and affiliation.

Thursday the 28th of March

9:00 -- 10:00	***Dynamic Assessment Indices*** by Samuel Drapeau (HU Berlin)
10:00 – 11:00	***Pareto Optimal Allocations for Law Invariant Robust Utilities on L1*** by Claudia Ravanelli (SFI and EPFL)
11:00 – 11:30	Coffee break
11:30 – 12:30	***DebtRank: Default v.s. Distress Contagion in Financial Networks*** by Stefano Battiston (ETHZ)
12:30 – 14:00	Lunch Break
14:00 – 15:00	***Scenario Aggregation*** by Damir Filipovic (SFI and EPFL)
15:00 – 16:00	***Ranking Systemically Important Financial Institutions*** by Matteo Luciani (ECARES)

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