

CEAR/Huebner Conference

4th Annual Summer Risk Institute

Tuesday through Wednesday, July 25-26, 2017

General Information

CEAR/Huebner Summer Risk Institute aims to expose Ph.D. students and faculty interested in risk and uncertainty to relevant cutting-edge models, tools, and theory. The targeted audience includes faculty and Ph.D. students interested in the economics of risk but who are located at colleges and universities that do not have access to specialized Ph.D. seminars courses covering the most recent research advances in these areas. The institute consists of lectures given by leading scholars in the fields of risk and uncertainty. The fourth annual institute will be held July 25th to July 26th, 2017 in Atlanta. The institute is sponsored by Georgia State University's Center for the Economic Analysis of Risk (CEAR, cear.gsu.edu) and the S.S. Huebner Foundation for Insurance Education.

Organizers

Stephen Shore (Georgia State University) is the organizer of this workshop. Contact Stephen Shore at sshore@gsu.edu with questions about the workshop's program, and CEAR at cear.gsu.edu with questions regarding participation and logistics.

Attendance

Interested scholars are welcome to register without cost, space permitting. Please register online, at [CEAR's web page](#), or email Stephen Shore (sshore@gsu.edu) to register for the institute. Limited financial support may be available for interested doctoral students to cover some costs of attendance (e.g. hotel and meals while attending, no airfare or travel assistance is available). More information can be found at [CEAR/Huebner Summer Risk Institute](#).

Sponsors and Funding

The conference is sponsored by the S.S. Huebner Foundation for Insurance Education, as well as the Center for the Economic Analysis of Risk (CEAR), located in the J. Mack Robinson College of Business at Georgia State University. Go to cear.gsu.edu for more information on CEAR and huebnerfoundation.org on Huebner.

Location

The workshop will be held in the CEAR Seminar Room, which is located on the 11th floor of the J. Mack Robinson College of Business at Georgia State University. Here is a map link to [CEAR](#); the physical address is 35 Broad Street NW, **11th Floor**, Atlanta, GA 30303. Please use the street level entrance on Broad Street.

Internet Access

GSU guests log in as normal. For guests without GSU affiliation, please log into the network with the following details:

<u>Network:</u>	<u>Username:</u>	<u>Password</u> (case-sensitive):
GSU	Huebner17	CEARsri17

Directions

MARTA Subway:

35 Broad Street is located 1 block northwest of the Five Points Marta Rail Station in Downtown Atlanta; the station is located at the intersection of all metro lines. One-way Rail Rides cost \$2.50, and multiple-day passes are also available for purchase. Tickets can be easily purchased from vending machines at all MARTA stations. This is by far the easiest method, and is on a direct line to Atlanta International Airport. Here is a map of the [MARTA rail system](#).

Driving:

From Interstate 75/85 (the connector) **going NORTH** take exit 248B for Edgewood Ave toward Auburn Ave / J W Dobbs Ave. Turn left at Edgewood Ave SE and proceed 0.6 miles. Turn left onto Park Pl. SE / Pryor St. SE. At the FIRST cross street, turn right onto Decatur St. SE. Continue onto Marietta St. NW. The next intersection is Broad St. and is where our facility is located. There is no street parking available nearby; however, there are pay lots and garages nearby. Costs range from \$5 to \$10 depending on the lot/garage used.

From Interstate 75/85 (the connector) **going SOUTH** take exit 248D for J W Dobbs Ave toward Jesse Hill Dr. Use the right lane to keep right at the fork and stay on Exit 248D. Turn right onto John Wesley Dobbs Ave NE, and proceed for 0.2 miles. Turn left onto Courtland St. NE, and continue for 0.2 miles. Turn right onto Edgewood Ave SE and proceed 0.3 miles. Turn left onto Park Pl. SE / Pryor St. SE. At the FIRST cross street, turn right onto Decatur St. SE. Continue onto Marietta St. NW. The next intersection is Broad St. and where our facility is located. There is no street parking available nearby; however, there are pay lots and garages nearby. Costs range from \$5 to \$10 depending on the lot/garage used.

Parking *(one option)*

There is covered, pay for parking at Lanier Public Parking lot located at 150 Carnegie Way; Atlanta, GA 30303. The lot is about 5 blocks away from the workshop site at 35 Broad Street. Google Maps walking instructions from the parking lot to 35 Broad Street [here](#).

Lodging

CEAR will book and manage lodging reservations for all presenters and for some guests, whenever possible. Please indicate your need for lodging during registration, and we will make every effort to accommodate. If you would rather book your lodging on your own, there are a number of options within walking distance – be aware that you may not be able to secure our pre-negotiated rates.

PROGRAM – Tuesday, July 25, 2017

10:00 – 12:00	“Estimating Risk Preferences using Market Data: Challenges and New Methods” – Lecture #1 Levon Barseghyan (Cornell University)
12:00 – 13:00	Lunch (provided)
13:00 – 15:00	“Polynomial Models in Finance” – Lecture #1 Damir Filipović (Ecole Polytechnique Fédérale de Lausanne & Swiss Finance Institute)
15:00 – 15:15	Coffee Break (provided)
15:15 – 16:30	“Machine learning and fraud: adventures in over-fitting” Jane Coetsee – SunTrust Bank
16:30 – 17:45	PhD Round-table to discuss research
18:00 – TDB	Conference Dinner for speakers and invited guests

PROGRAM – Wednesday, July 26, 2017

09:45 – 10:00	Coffee and light breakfast (provided)
10:00 – 12:00	“Estimating Risk Preferences using Market Data: Challenges and New Methods” – Lecture #2 Levon Barseghyan (Cornell University)
12:00 – 13:00	Lunch (provided)
13:00 – 15:00	“Polynomial Models in Finance” – Lecture #2 Damir Filipović (Ecole Polytechnique Fédérale de Lausanne & Swiss Finance Institute)
15:00 – 15:15	Coffee Break (provided)
15:15 – 16:30	“Aversion to risk of regret and preference for positively skewed risks” Christian Gollier (Toulouse School of Economics)
16:30	Conference adjourns