16th Summer School on Risk Finance and Stochastics
Athens, 9-13 Sept. 2019

Program

Monday 9th September

9.30 Opening – Welcome
10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 1
12.00-12.15 Coffee Break
12.15-14.15 Vassilis Aggelou (FHAS, Managing Director LUX) Introduction to Actuarial Practice
17.00-18.00 Georgios Papagiannis and Athanasios Yannacopoulos (HNA and AUEB) Dependence modelling with applications in actuarial practice: A hands on approach.

Tuesday 10th September

10.00-13.00 Kostas Koufopoulos (York) Optimal contract theory 1
13.00-13.15 Coffee Break
13.15-14.15 Fausto Gozzi (Luiss Roma) Stochastic control with applications in Economics and Finance 2
15.00-18.00 Kostas Koufopoulos (York) Optimal contract theory 2
18.15-19.00 Kyriakos Georgiou (AUEB) Modelling in the IFRS8 framework

Wednesday 11th September

10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 3
12.00-12.15 Coffee Break
12.15-14.15 Ioannis Baltas (Univ. Aegean) Robust control with application in actuarial science and finance 1
17.00-18.00 Aristidis Semsiris (Senior associate PWC) Projections of pension schemes- Actuarial balance of pension funds

Thursday 12th September

10.00-12.00 Fausto Gozzi (Luiss Roma) Stochastic control with applications in economics and finance 4
12.00-12.15 Coffee Break
12.15-14.15 Ioannis Baltas (Univ. Aegean) Robust control with application in actuarial science and finance 2
17.00-20.00 Vassilis Aggelou (FHAS, Managing Director LUX) Embedded value of Life Insurance companies

Friday 13th September

10.00-11.00 Maria Economou (Chair of the Social Security Subcommittee of the AAE)
Meeting the challenge of aging in the EU

11.00-12.00 Ron Hersmis
(Full Qualified Actuary, IFRS 17 Senior financial modeling expert,
Member of the board of directors of the CERA Global Association)
Sharing practical experiences of IFRS8

12.00-12.15 Coffee Break

12.15-14.00 George Papaioannou (ADMIE, Managing Director Dept. of R&D)
Extreme values in energy markets

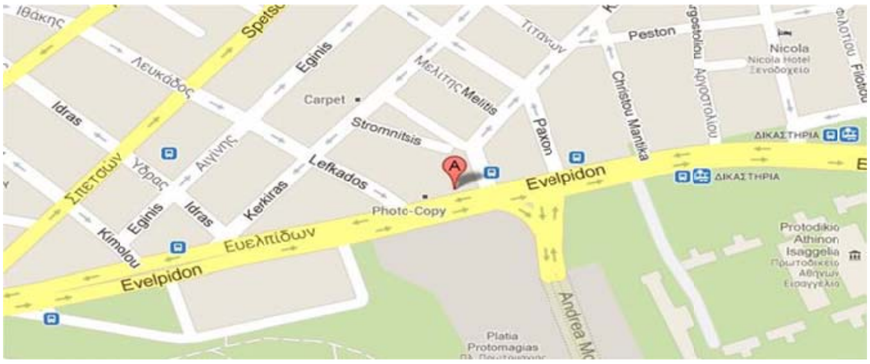
14.15-15.00 Aliki Sagianou (U. of Aegean) Modelling and uncovering mortality trends
by using multiple component stochastic models

17.00-20.00 Alexandros Zimbidis, Ioannis Papanicolaou and George Deligiannakis (AUEB and AUA) Catastrophe modelling

co-organized by:
- **AUEB** *(Depts of Statistics, Accounting & Finance, Business Administration)*
- **University of the Aegean** *(Dept. of Actuarial-Financial Mathematics)*
- **The Hellenic Actuarial Society**

Financed by
Athens University of Economics and Business

Athens University of Economics and Business, Evelpidon building
Evelpidon 47A & Lefkados 33 str., 6th floor, Room ***601*** *(9th -12th Sept.), Room* ***609*** *(13th Sept.)*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Λευκάδος
Eginis
Carpet
Μελίτης
Melitis
Τιτάνων
Peston
Nicola
Nicola Hotel
Ξενοδοχείο
Christou Mantika
Αργοστολίου
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