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

Programme

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.)