# PRELIMINARY PROGRAMME

# Conference IDEI/SCOR

## on "Integration of Extremal Events in Quantitative Risk Management"

Paris, March 19, 2010

**Conference venue**

Immeuble SCOR
1, avenue du Général de Gaulle
92074 Paris La Défense Cedex
www.scor.com
E-mail: scor@cict.fr

**http://www.idei.fr/conference/conf_scor.html**

(45 mn of presentation and 10 mn of general discussion)

## Friday, March 19th

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|---|---|
| 8:30 - 9:30am | *Registration and Welcome Coffee* |
| 9:00 - 10:00am | **"Socially Efficient Discounting under Ambiguity Aversion"**<br>**Christian Gollier,** *Toulouse School of Economics (LERNA, IDEI)* |
| 10:00 - 10:30am | *Coffee Break* |
| 10:30 - 11:30am | **"The Influence of Risk measures and Tail dependencies on Capital Allocation"**<br>**Michel Dacorogna,** *Head of Group Financial Analysis and Risk Modelling, SCOR SE* |
| 11:30 - 12:30pm | **"The Extremogram: a Correlogram for Extreme Events in a Time Series"**<br>**Richard Davis**, *Columbia University* |
| 12:30 - 1:30pm | *Lunch* |
| 1:30 - 2:30pm | **Keynote speech from Denis Kessler,**<br>Chairman and CEO SCOR group |
| 2:00 - 3:00pm | **"Disasters Implied by Equity Index Options"**<br>**Mikhail Chernov**, *London Business School* |
| 3:00 - 4:00pm | **"Risk Measures and Shareholders Value"**<br>**Jean-Charles Rochet**, *University of Zurich and TSE* |
| 4:00 - 4:30am | *Coffee Break* |
| 4:30 - 5:30am | **Closing Panel** |