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



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

Friday, March 19th

8:30 - 9:30am	<i>Registration and Welcome Coffee</i>
9:00 - 10:00am	"Socially Efficient Discounting under Ambiguity Aversion" Christian Gollier, <i>Toulouse School of Economics (LERNA, IDEI)</i>
10:00 - 10:30am	<i>Coffee Break</i>
10:30 - 11:30am	"Estimating the Risk-Adjusted Capital is an affair in the tails" Michel Dacorogna, <i>Head of Group Financial Analysis and Risk Modelling, SCOR SE</i>
11:30 - 12:30pm	"The Extremogram: a Correlogram for Extreme Events in a Time Series" Richard Davis, <i>Columbia University</i>
12:30 - 1:30pm	<i>Lunch</i>
1:30 - 2:30pm	Keynote speech from Denis Kessler, <i>Chairman and CEO SCOR group</i>
2:00 - 3:00pm	"Disasters Implied by Equity Index Options" Mikhail Chernov, <i>London Business School</i>
3:00 - 4:00pm	"Shareholder Risk Measures" Jean-Charles Rochet, <i>University of Zurich and TSE</i>
4:00 - 4:30am	<i>Coffee Break</i>
4:30 - 5:30am	Closing Panel: Insurability of systemic risks and market mechanism