

Workshop on
Risk Management Theory and Applications:
Extremes, Joint Extremes, Copulae

Prague, Czech Republic

PROGRAM



July 1, 2008 – TUESDAY

09:30 - 10:00	<i>Workshop Registration</i>
10:00 - 10:10	Workshop Opening
10:10 - 10:55	Measuring Statistical Risk: Extremes <i>Prof. Dr. Wolfgang Härdle (Humboldt-Universität zu Berlin)</i>
10:55 - 11:15	<i>Coffee Break</i>
11:15 - 12:00	Measuring Statistical Risk: Joint Extremes <i>Prof. Dr. Wolfgang Härdle (Humboldt-Universität zu Berlin)</i>
12:00 - 14:00	<i>Lunch Break</i>
14:00 - 14:50	Measuring Statistical Risk: Copulae <i>Prof. Dr. Wolfgang Härdle (Humboldt-Universität zu Berlin)</i>
14:50 - 15:10	<i>Coffee Break</i>
15:10 - 15:55	Economic Scenario Generators <i>Dr. Gerhard Stahl (Talanx AG, Hannover)</i>
15:55 - 16:00	Workshop Closing