Workshop
Risikomanagement
Universität Innsbruck – Obergurgl – 2006

universität innsbruck

PROGRAMM

zum Workshop 'Risikomanagement', Obergurgl 2006

>> Freitag, 17.November				
session	Zeit	Titel	Autoren	Institution
1	**09.00** - 09.45	Benchmarking Credit Rating Systems	Hornik, Kurt, *et al.*	WU Wien
	09.45 - **10.30**	Explaining default and recovery correlations - A dynamic econometric approach	Wildenauer, Nicole *et al.*	Uni Regensburg
		Pause & Skifahren ***16.00** Kaffee & Kuchen*		
2	**16.30** - 17.15	*Keynote speech*	Uhrig-Homburg, Marliese	Uni Karlsruhe
	17.15 - **18.00**	Reducing Asset Weights' Volatility by Importance Sampling in Stochastic Credit Portfolio Optimization	Tilke, Stefan	Uni Regensburg
		Abendessen		
3	**20.00** - 20.45	How do rating agencies score in predicting firm performance? - Evidence on the quality and intermediary role of ratings	Posch, Peter und Gunter Löffler	Uni Ulm
	20.45 - **21.30**	A Latent Variable Approach to Validate Credit Rating Systems	Hornik, Kurt, *et al.*	WU Wien
		Ausklang		

>> Samstag, 18.November

session	Zeit	Titel	Autoren	Institution
4	**9.00** - 9.45	Bank capital structure under asymmetric information.	Lawrenz, Jochen	Uni Innsbruck
	9.45 - **10.30**	Dependence Structures in Rating Migration Processes. Theory and Evidence	Kunisch, Michael und Peter Posch	Uni Karlsruhe / Uni Ulm
	10.30 – 10.45	*Pause*		
5	**10.45** - 11.30	Estimating Credit Contagion in a Standard Factor Model	Winterfeldt, Birker und Daniel Rösch	Uni Regensburg
	11.30 - **12.15**	Life-cycle asset allocation using stochastic linear programming.	Hanke, Michael	Uni Innsbruck
	12.15	*Ende*		