



EMLYON QUANT 12 WORKSHOP:
QUANTITATIVE APPROACHES
IN MANAGEMENT AND ECONOMICS

First Meeting Dedicated to Finance and Insurance

Detailed program

Thursday, the 26th of November, 2015, Amphitheater Calori

12:30 - 13:30 Lunch

13:45 - 14:00 Welcome Address

14:00 - 15:45 First Session

Martino Grasselli, *University of Padova and Pôle Universitaire Léonard de Vinci*, "Quantized calibration in local volatility"

Claudio Fontana, *Paris Diderot University (Paris VII)*, "Affine multiple yield curve models"

Lorenz Schneider, *EMLyon Business School*, "Seasonal Stochastic Volatility and Correlation together with the Samuelson Effect in Commodity Futures Market"

15:45 - 16:15 Coffee

16:15 - 18:00 Second Session

Bertrand Maillet, *University of La Réunion*, "A new generalized utility-based N-moments measure of performance"

Jessica Fouilloux, *University of Rennes 1*, "ESG Indices Financial Risk: Performance measures based on Value-at-Risk approach"

Eric André, *EMLyon Business School*, "Decision under ambiguity and Mean-Variance preferences"

18:00 - 18:30 Bonus Session

Christian Bieck, *IBM Institute for Business Value*, "Understanding customers and risk - the cognitive future in the insurance industry"

Friday, the 27th of November, 2015, Amphitheater Calori

8:30 - 9:00 Coffee

9:00 - 10:45 Third Session

Gianluca Fusai, *Università del Piemonte Orientale and Cass Business School*, "Integrated structural approach to Counterparty Credit Risk with dependent jumps"

Sébastien Lleo, *NEOMA Business School*, "Behaviouralizing Black-Litterman: expert opinions and behavioural biases in a diffusion setting"

Olivier Le Courtois, *EMLyon Business School*, "q-Credibility"

10:45 - 11:00 Coffee

11:00 - 12:45 Fourth Session

Julien Second, *Royal Bank of Canada Capital Markets*, "Title to be announced"

Michael Sestier, *University Paris-1 Pantheon-Sorbonne*, "Trading book and credit risk: how fundamental is the Basel review?"

Bertrand Tavin, *EMLyon Business School*, "An investigation of model risk in a market with jumps and stochastic volatility"

13:00 - 14:00 Lunch