Innovations in Insurance, Risk- and Asset Management

April 5-7, 2017

Technische Universität München, Germany

It is our pleasure to announce the conference **"Innovations in Insurance, Risk- and Asset Management"**, which will take place at the Technische Universität München **April 5-7, 2017** as the third international conference of the *Chair of Financial Mathematics* and the *KPMG Center of Excellence in Risk Management*. Our conference provides time and venue, as well as distinguished presenters, for innovations nourished from the needs of the financial industry and new developments in the interdisciplinary scientific field of mathematical finance, actuarial science, and quantitative risk management.

We are especially proud of having among the confirmed speakers:

Key Note Speakers - Academics

Hansjoerg Albrecher (HEC Lausanne)
Daniel Bauer (Georgia State University)
Damiano Brigo (Imperial College London)
Damir Filipović (Ecole Polytechnique Fédérale de Lausanne)
Ralf Korn (TU Kaiserslautern)
Steven Kou (National University of Singapore)
Stéphane Loisel (Ecole ISFA - Université Lyon)
Alfred Müller (Universität Siegen)
Johanna G. Nešlehová (McGill University, Montréal)
Bruno Remillard (HEC Montréal)
David Saunders (University of Waterloo)
Josef Teichmann (ETH Zürich)

Invited Speakers - Academics

Carlo Acerbi (Corvinus University of Budapest)
Carole Bernard (Grenoble Ecole de Management)
Philippe Bertrand (Aix-Marseille Université)
Claudia Czado (TU München)
Zorana Grbac (Université Paris Diderot)
Peter Hieber (Universität Ulm)
Martin Keller-Ressel (TU Dresden)
Jan-Frederik Mai (TU München)
Luis Seco (University of Toronto)
Stefan Weber (Leibniz Universität Hannover)
Ralf Werner (Universität Augsburg)

Invited Professional Experts

    Christian Bluhm (CRO UBS)
    Iain Clark (Efficient Frontier Consulting Ltd)
    Bernhard Kaufmann (CRO Munich Re)
    Frank Schiller (Head Actuarial & Pricing, Munich Re)
    Gerhard Stahl (CRO Talanx)

We are looking forward to an extraordinary scientific event to which we hope you will contribute with your presentation / attendance. To facilitate the organization of the event, your registration by **December 15, 2016** is highly appreciated. If you are interested in providing a contributed talk, please provide us an abstract/paper of your presentation **by sending it to** Aleksey Min **(min@tum.de) before December 15, 2016.**

Website: https://www.mathfinance.ma.tum.de/index.php?id=683

Abstract:
Insurance companies and banks alike have to handle difficult market circumstances, face massive regulatory requirements (Solvency II and Basel 4), and have to compete and collaborate with FinTech start-ups in times of a new digital revolution. Today's insurance markets are very competitive, another consequence of the ongoing digitalization, the result being eroding profits and an industry wide aggregation process. Low interest rates – already prevailing for a remarkable period – challenge traditional asset management habits and changes customers' needs with respect to long-term savings. This aggregated pressure compels the need for innovative ideas and thorough investigations.
Our conference provides time and venue, as well as distinguished presenters, for innovations nourished from the needs of the financial industry and new developments in the interdisciplinary scientific field of mathematical finance, actuarial science, and quantitative risk management. In particular we are dedicated to bring together practitioners from insurance, banking, risk- and asset management with academics conducting research in this field. Thematically, we focus on the mathematics of extreme risks, systemic risk, model uncertainty, big data / data science, interest rate and hybrid models, alternative investments, dynamic investment strategies, quantitative risk management, asset liability management, liability driven investments, and behavioral finance.

Best regards from the scientific committee,

Kathrin Glau (TU München)
Daniël Linders (KU Leuven)
Aleksey Min (TU München)
Matthias Scherer (TU München)
Lorenz Schneider (EM Lyon)
Rudi Zagst (TU München)