hausdorff center for mathematics

CALL FOR PAPERS

CONFERENCE ON

FINANCE, STOCHASTICS AND INSURANCE

FEBRUARY 25TH – 29TH 2008
HAUSDORFF RESEARCH INSTITUTE FOR MATHEMATICS (HIM)
UNIVERSITY OF BONN, GERMANY

TOPIC:

The conference will bring together current research in mathematical finance namely on the development of a new generation of risk measures (e.g. "coherent risk measures", "theory of no good deals"), on the arbitrage pricing theory including pricing and hedging of complex financial derivatives and on the risk management of long term insurance contracts. Related topics are the discussion of reforms of solvency requirements for financial institutions, the development of asset pricing theory in incomplete financial markets and new approaches to financial regulation.

ORGANIZERS:

Holger Kraft (University of Kaiserslautern, Germany), Kristian R. Miltersen (NHH, Bergen) J. Aase Nielsen (University of Aarhus, Denmark), Klaus Sandmann (University of Bonn, Germany)

INVITED SPEAKERS:

Fred Espen Benth (University of Oslo, Norway),
Freddy Delbean (ETH, Zürich, Switzerland),
Ralf Korn (University of Kaiserslautern, Germany),
David Lando (Business School Copenhagen, Denmark),
Mogens Steffensen (University of Copenhagen, Denmark),
Rudi Zagst (University of Munich, Germany)

PAPERS: Authors wishing to present a paper should send two copies of the paper with a short abstract (to be included in the program) to Klaus Sandmann

ELECTRONIC SUBMISSION TO: k.sandmann@uni-bonn.de
Submission of pdf format is required. Accepted papers will be made available to download from the conference page.

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