Finance and Insurance (Mathematics) in Zürich

Newsletter 29. Jan. 2004*

Contents:

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1. **Awarding of the Walter Saxer Insurance Prize**
http://www.math.ethz.ch/finance/Walter-Saxer-Prize.html

Time: Tuesday, 3. Feb. 04, 17.15h
Venue: ETH Zurich, main building, HG D7.1
Laudatio: Prof. M. Koller, Prof. P. Embrechts
Talk: Prof. Dr. M. Schweizer (ETH Zürich): *Zinsunsicherheit*

2. **Federal Office of Private Insurance Seminar**
http://www.bpv.admin.ch/en/aktuell/veranstaltungen.htm

Time: Monday, 2. Feb. 04, 17.15h
Venue: ETH Zurich, main building, HG F1
Speaker: Prof. D. Wilkie (Heriot-Watt University, Edinburgh)
Title: Best estimates, fair values and prudent reserves: the example of reserving for guaranteed annuity options

3. Joint Uni Zurich - IFOR/ETH Zurich Research Seminar:
"Quantitative Methods in the Economy",
http://www.iew.unizh.ch/seminars/quantitativemethods/ws0304/

Time: Monday, 2. Feb. 04, 16.15 - 18.00
Venue: KO2-F-172 Uni Zentrum, Entrance Karl-Schmid-Strasse 4, Zurich
Speaker: Paolo Vanini, Zürcher Kantonalbank
Title: "A Simple Model of Credit Risk Contagion"

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* Please send comments to: PD Dr. Walter Farkas, http://www.math.ethz.ch/~farkas

4. **Finance Seminar at the University of Zurich**,
http://www.nccr-finrisk.unizh.ch/research/financeSeminarZH.htm

Time: Friday, 6. Feb. 04, 12.15 13.30
Venue: Room KO2-F-172, University Center, Entrance Karl-Schmid-Strasse 4, Zurich
Speaker: Gilad Livne, London Business School
Title: Buy-Side Analysts, Sell-Side Analysts and Private Information Production Activities

5. **Joint Uni/ETH Zurich program *Master of Advanced Studies in Finance***
http://www.msfinance.ethz.ch/Talks.html

5.1 Talk
Time: Friday, 30. Jan. 04, 9.00 - 10.00
Venue: ETH Main Building, Rmistr. 101, HG F 26.5
Speaker: Enrique Marrufo-Garcia
Title: "Modelling Issuer-Specific Risk for Non-Government Bonds"

5.2 Talk
Time: Monday, 2. Feb. 04, 10.00 - 11.00
Venue: Room KO2-F-172, University Center Entrance Karl-Schmid-Strasse 4, Zurich
Speaker: Andrea Girometti
Title: "Entry and Exit Decisions Problem: A Survey"

5.3 Talk
Time: Tuesday, 3. Feb. 04, 13.00 - 14.00
Venue: Building ML, Room E 13, ETH Zurich Entrance Sonneggstr 3, Zurich
Speaker: Gorazd Brumen
Title: "Deterministic Solution of American style Optimal Stopping Problems with Lévy Driven Underlyings by the Penalty Method"

5.4 Talk
Time: Thursday, 5. Feb. 04, 15.00 - 16.00
Venue: Room KOL-G-204, University Center, Entrance Karl-Schmid-Strasse 4, Zurich
Speaker: Dr. Hansjörg Furrer
Title: "The Term Structure of Interest Rates as a Random Field. Applications to Credit Risk"

5.5 Talk
Time: Thursday, 5. Feb. 04, 16.00 - 17.00
Venue: Room KOL-G-204, University Center, Entrance Karl-Schmid-Strasse 4, Zurich
Speaker: Cornelia Glavan
Title: "An Application of Alternative Risk Measures to Trading Portfolios"