

11th FINANCIAL RISKS INTERNATIONAL FORUM

Paris, March 26 and 27, 2018

"Emerging Extra-Financial Risks In Finance And Insurance"

Guest speakers:

- CYBER RISK: Ross Anderson, University of Cambridge
 - LONGEVITY RISK: David Blake, Cass Business School
 - CLIMATE RISK: Lars Peter HANSEN, University of Chicago, 2013 Nobel Prize in Economics
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Selected 2018 :

Natalia OSINA

"Global Liquidity, Market Sentiment and Financial Stability Indices"

Jean-Paul RENNE

"Disastrous Defaults"

Joël PETEY

"Suppliers as Liquidity Providers: Concentration Risk in Trade Credit"

Xin WANG

"Who Supplies Liquidity, and When?"

Sergei SIYANKO

"Implied Volatility Phenomena as Market's Aversion to Risk"

Shohruh MIRYUSUPOV

"Hamiltonian Flow Simulation of Rare Events"

Tao WU

“A Multi-Curve Random Field LIBOR Market Model”

Victor LYONNET

“Asset-Liability Management in Life Insurance: Evidence from France”

Florian PELGRIN

“Valuing Life as an Asset, as a Statistic, and at Gunpoint”

Elisa LUCIANO

“Geographical Diversification in Annuity Portfolios”.

Robert KRAINER

“Financial Contracting as Behavior Towards Risk: The Corporate Finance of Business Cycles”

Guillaume VUILLEMEY

“Entry in Banking Markets”

Marie LAMBERT

“The Impact of External Market Conditions on R&D Valuation”

Edouard NOUVELLON

“Can a Mimicking Synthetic Equity Structure Dominate the Risk Return Profile of Corporate Bonds?”

Sébastien POUGET

“BlackRock vs Norway Fund at Shareholder Meetings: Institutional Investors’ Votes on Corporate Externalities”

Patricia CRIFO

“Corporate Governance as a Key Driver of Corporate Sustainability in France: The Role of Board Members and Investor Relations”

Guanming HE

“Does Ceo Inside Debt Mitigate Corporate Social Irresponsibility?”

Souad LAJILI JARJIR

“A CSR Asset Pricing Model”

Matthew WYNTER

“Does Frugality Influence Firm Behavior? Evidence from Natural Disasters”

Tobias GÖTZE

"The Influence of Sponsor Characteristics and (non-)Events on the Risk Premia of CAT Bonds"

Fabrice BOREL-MATHURIN

"Reevaluation of the Capital Charge in Insurance After a Large Shock: Empirical and Theoretical Views"

Thomas RENAULT

"Market Manipulation and Suspicious Stock Recommendations on Social Media"

Training Session : Satellite Data and Applications to Finance : Charles-Albert LEHALLE, Capital Fund Management (CFM)

Olivier TOURNAIRE

"Hands on Satellite Data to Monitor Biomass"

Antoine ROSTAND

"Using Satellite Imagery to Monitor Crude Oil Supply Chain and Anticipate Market Movements"

Gabriele FACCILOLO

"Perspectives in High Resolution Satellite Image Processing and 3D Surface Modelling"

Training Session : Textmining and Pattern Recognition for Asset Management, Romuald ELIE, Université Paris Est.

Thomas RENAULT

"Textmining Using Social Media Data for Asset Pricing"

Christophe GEISSLER

"Supervised and Online Learning on Extra-Financial Massive Data for Asset Management"

Training Session : Green DataLab : Using Innovative Data Tools to Drive Green Finance, Peter TANKOV, ENSAE and Stéphane VOISIN, Institut Louis Bachelier

Grégory LABROUSSE

"Using AI and Geo-Referencing to Drive Climate Change in France"

Jean-Guillaume PELADAN

"Net Environmental Contribution (NEC) Rating to Assess Energy and Ecological Transition of Company's Activities"

Lise MORET

"Open Data and Sustainability Data Sets to Build ESG Integration Frameworks"

Alexander PFEIFFER

"Dead on Arrival? Implicit Stranded Assets in Leading IAM Scenarios"

Anna CRETI & Silvia CONCETTINI

"Scenarios for Wind-Solar Energy Mix in Italy from Regional Climate Simulations"

Jean-Louis BERTRAND

"Managing Risks and Opportunities of Weather Variability"

Thanos VEROUSIS

"Cross-Sectional Dispersion and Expected Returns"

Paul JUSSELIN

"Understanding the Momentum Risk Premium: An In-Depth Journey Through Trend-Following Strategies"

Stephen SATCHELL

"Partial Moment Momentum"

Terri VAN DER ZWAN

"Equity Risk Factors for the Long and Short Run: Pricing and Performance at Different Frequencies"

Jakob KRAUSE

"Is More Data Always Better? Optimal Data Usage in Non-Stationary Systems"

Alexander SHKOLNIK

"The Dispersion Bias"

Jean-Michel ZAKOIAN

"Estimation Risk for the VaR of Portfolios Driven by Semi-Parametric Multivariate Models"