

Risk Theory and Related Topics
EMS SCHOOL IN APPLIED MATHEMATICS

Będlewo near Poznań (Poland)
September 28th - October 8th, 2008
www.impan.gov.pl/EMSsummerSchool/

Organizers:

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School organized by the Mathematical Center for Science and Technology jointly with Stefan Banach International Mathematical Center (Institute of Mathematics Polish Academy of Sciences) and Faculty of Mathematics, Informatics and Mechanics (University of Warsaw) with the support of the Committee of Mathematics Polish Academy of Sciences

Majority of the human activities is subject to risk. The following questions arise: *What is risk ? How to measure it ?* and finally *how to control it ?* (is it possible?) . Although primary motivation and typical examples come from mathematics of finance or theory of insurance, the problems of the school are interdisciplinary. A special attention will be devoted to application and computational aspects. It is expected that school shall gather a group of open minded PhD students and young researchers ready to learn, study and then to contribute to that new area of applied mathematics.

List of invited speakers:

Alexander Cherny, Moscow State University, *Risk and Performance Measurement: Theory and Practical Issues*

Paul Embrechts, ETH Zurich, *Quantitative Risk Management: Concepts, Techniques, Tools*

Zinoviy Landsman, University of Haifa, *Risk measures and portfolio management*

Monique Jeanblanc, University of Evry, *Credit risk modelling*

Eckhard Platen, Technical University Sydney, *A Benchmark Approach to Quantitative Finance*

Local speakers:

Jacek Jakubowski, University of Warsaw, *Selected topics in risk theory*

Andrzej Palczewski, University of Warsaw, *Optimal Asset Allocation - a Practitioner's Perspective*

Łukasz Stettner, IMPAN, Warsaw, *Risk Sensitive Portfolio Maximization*

The school is organized for approximately 75 participants. Participants eligible for financial support are of two categories:

- *Category I:* early age researchers with up to 4 years of experience, computed as full time years of research work after completion of the diploma giving access to Ph.D. programme. The researchers could be of any nationality.
- *Category II:* experienced researchers with up to 10 years of experience. The researchers could be of any nationality.

The organizers shall cover the accommodation and travel expenses of 34 participants from the group category I and 16 from the group category II. In addition, a number of participants can get a partial support in the form of the covered accommodation during the conference.

The applicants from Category I should register and submit their CV, including the list of potential publications (if any) plus a letter of support from the scientific adviser.

The applicants from Category II should register and submit their CV with the list of publications. The applicants may also submit the papers which are not published so far.

More information about the school can be found at the school web page:
www.impan.gov.pl/EMSsummerSchool/

The **call terminates on April 30th, 2008**. The process of selection successful applicants will be completed by the end of May 2008. The applicants will be informed about the results of the call in the beginning of June 2008.