This one-day workshop brings together leading thinkers to present the latest developments in financial risk research, highlighting the interplay and integration between finance and actuarial studies.

**Speakers:**

**Professor Carl Chiarella**  
Head, Finance Discipline Group, UTS Business School, University of Technology, Sydney

**Dr Valentyn Panchenko**  
School of Economics, Australian School of Business, University of New South Wales

**Dr Benjamin Avanzi**  
School of Actuarial Studies, University of New South Wales

**Professor Rodney Wolff**  
Chair of WH Bryan Mining and Geology Research Centre, Sustainable Minerals Institute, The University of Queensland

**Professor Daniel Roesch**  
Head of the Institute of Banking & Finance at Leibniz University of Hannover

**Associate Professor Ken Siu**  
Co-director of the Centre for Financial Risk, Department of Applied Finance and Actuarial Studies, Macquarie University
9.00 - 9.30 AM  ARRIVAL TEA & COFFEE

9.30 - 9.35 AM  WELCOME
Associate Professor Stefan Trueck
Co-director of the Centre for Financial Risk, Department of Applied Finance and Actuarial Studies, Faculty of Business and Economics, Macquarie University

9.35 - 10.10 AM  The Evaluation of American Compound Option Prices Under Stochastic Volatility and Stochastic Interest Rates
Professor Carl Chiarella
Head, Finance Discipline Group, UTS Business School, University of Technology, Sydney

10.10 - 10.45 AM  Comparing the Accuracy of Density Forecasts with Application to Risk Management
Dr Valentyn Panchenko
School of Economics, Australian School of Business, University of New South Wales

10.45 - 11.15 AM  MORNING TEA

11.15 - 11.50 AM  Modelling Dependence in Insurance Claims Processes with Lévy Copulas
Dr Benjamin Avanzi
School of Actuarial Studies, University of New South Wales

11.50 AM - 12.30 PM  Skewness Volatility Models
Professor Rodney Wolff
Chair of WH Bryan Mining and Geology Research Centre, Sustainable Minerals Institute, The University of Queensland

12.30 - 1.45 PM  LUNCH: SIT DOWN BUFFET

1.45 - 2.20 PM  Ratings and Macroeconomic Risk of Bonds and Securitizations
Professor Daniel Roesch
Head of the Institute of Banking & Finance at Leibniz University of Hannover

2.20 - 3.00 PM  A BSDE Approach to a Risk-Based Optimal Investment of an Insurer
Associate Professor Ken Siu
Co-director of the Centre for Financial Risk, Department of Applied Finance and Actuarial Studies, Faculty of Business and Economics, Macquarie University

3.00 PM  WORKSHOP CLOSE
Guests are invited to stay on for coffee and refreshments

Registrations close 16th November for this FREE event
To secure your place or for further information, please contact Linda Drake at The Centre for Financial Risk at linda.drake@mq.edu.au OR + 61 2 9850 8678