UNSW-CSIRO Workshop – "Risk: Modelling, Optimization and Inference
2nd July 2012
UNSW – Law Building

Workshop Program

8:45 - 9:00	**Registration**
9:00 - 9:10	**Opening by the Head of School of Mathematics and Statistics UNSW, Associate Professor Bruce Henry**
9:10 - 9:55	**Ben Goldys :** Modelling the stochastic volatility matrix
9:55 - 10:40	**Marek Rutkowski :** Credit Value Adjustments for Bilateral Counterparty Risk of Collateralized Contracts under Systemic Risk
10:40 - 11:10	Coffee break
11:10 - 11:55	**Andrzej Ruszczyński :** Dynamic Risk-Averse Optimization
11:55 - 12:40	**Darinka Dentcheva :** Optimization problems with stochastic ordering constraints
12:40 - 13:30	Lunch break
13:30 - 14:15	**Gareth Peters :** Sequential Monte Carlo for Rare Event Simulation in Risk Estimation and Capital Allocation
14:15 - 15:00	**Pavel Shevchenko :** Combining Different Data Sources for Risk Estimation
15:00 - 15:30	Coffee break
15:30 - 16:15	**Spiridon Penev :** Statistical Inference about risk: some recent results
16:15 - 16:45	**James O'Donnell :** Challenges in every day credit risk management
16:45 - 17:00	Closing discussion