

Lettera di avviso

----- Original Message -----

From: "CREDIT Conference 2002"

To: <credit@greta.it>

Sent: Tuesday, May 07, 2002 5:07 PM

Subject: CREDIT Conference 2002 -Venice September 19-20.

> C. R. E. D. I. T. 2002
> ASSESSING THE RISK OF CORPORATE DEFAULT
> Venice, Italy
> 19-20 September 2002
>
> GRETA Associati (Venice, Italy) and IntesaBCI (Milan, Italy) are
co-sponsors
> of a Conference to be held in Venice on September 19-20, 2002. The
objective
> of the Conference is to bring together academics, practitioners and PhD
> students working in the area of credit risk modelling. The Conference will
> provide an opportunity for participants engaged at the forefront of this
> area to discuss open problems and challenges and may, in turn, suggest
> fruitful directions for future research. The Conference, organised under
the
> auspices of the Department of Economics of the University of Venice, will
be
> the first of a series dedicated to various aspects of credit risk.
> The organizers encourage submissions of papers on any topic within the
> overall theme of the conference and in the following areas in particular:
> - assessment of default probability at different time horizons;
> - implications for default probability of the maturity distribution of
debt;
> - understanding and characterising of the behaviour of the default
boundary;
> - evolution of default probability over time;
> - implied default probabilities from traded asset prices;
> - renegotiation of debt service.
>
> The SCIENTIFIC COMMITTEE for the Conference consists of:
> Stephen Schaefer, London Business School (Program Chair)
> Darrel Duffie, Stanford University
> David Lando, University of Copenhagen
> Hayne Leland, University of California, Berkeley
>
> The final program will include both submitted and invited papers.
> Acceptances received so far from invited speakers include David Lando
> (University of Copenhagen), Hayne E. Leland (University of California,
> Berkley), Stephen B. Kealhofer (KMV), William Perraudin (University of
> London, Birkbeck) and Roger M. Stein (Moody's Risk Management Services).
> Each of the papers will have a discussant, chosen from the public or
private
> sectors. The Conference will end with a panel discussion on the practical
> applicability of existing theoretical approaches and practitioners' views
of
> the major outstanding problems.
>
> CALL FOR PAPERS
>
> Those wishing to present a paper at the Conference should submit completed
> versions or extended abstracts by May 15, 2002 to the address given below
> (preferably in electronic format). Please indicate to whom correspondence
> should be addressed. Decisions regarding acceptance will be made by June
15,
> 2002. The final version of accepted papers must be received by July 31,

2002

> .

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> Please send papers or extended abstracts to:

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> GRETA Associati

> San Marco, 3870 - 30124 Venice, ITALY

> Phone : +39 041 5238178 - Fax : +39 041 5286166

> e-mail: credit@greta.it

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> REGISTRATION AND ACCOMMODATION

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> To register for the Conference you are requested to complete the
> registration form that will be available on our website after April 20.

> Registration fees are:

>

> Registration Fee

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> Academics: 200 Euros

> Practitioners: 500 Euros

> PhD Students: Free

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> No fee is required for participant presenting a paper.

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> The registration fee covers:

> - Admission to all scientific sessions

> - Lunches and coffee during the meeting

> - Conference package

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> The registration fee does not fully cover the conference dinner to be held
> on Thursday, September 19. Please add 50 Euros per person attending the
> conference dinner (both participants and accompanying persons) to the
> conference fees.

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> ACCOMMODATION

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> We offer pre-booked accommodation. This accommodation is available on a
> first come-first served basis and, due to the high demand for
accommodation

> in Venice at the time, cannot be guaranteed after June 20. We strongly
> recommend that you make your booking early.

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> IMPORTANT DATES

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> April 20, 2002: Registration start

> May 15, 2002: Deadline for submission of papers

> June 15, 2002: Decisions regarding acceptance

> June 20, 2002: Deadline for accommodation assistance

> July 31, 2002: Deadline for sending of complete version of accepted papers

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> For more detailed information (registration, accommodation, Conference
> venue), please refer to the Conference website:

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> www.greta.it/credit/credit.htm

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