Session: Time series modeling for Finance and Insurance

Thursday, September 16, 2021 --- 10:40 – 12:45

10.40-11.05	Raimund Kovacevic and Willi Semmler	Poverty Traps and Disaster Insurance in a Bi-Level Decision Framework
11.05-11.30	Javier Ojea Ferreiro and Juan C. Reboredo	Exchange rates and the global transmission of equity market shocks
11.30-11.55	Lorenzo Mercuri, Andrea Perchiazzo and Edit Rroji	Hawkes Carma(p,q) Models In Ruin Theory
11.55-12.20	Marina Di Giacinto	Impact of FOMC cycle on market uncertainty: evidence from interest rate derivatives
12.20-12.45	Luca Gambarelli, Silvia Muzzioli and Bernard De Baets	Towards new measures of risk for the EU stock market

Virtual Room