



School of Finance and Applied
Statistics
ANU



Centre for Mathematics and
its Applications
ANU



Financial Integrity and Research
Network

2006 SYMPOSIUM ON CREDIT RISK, EXTREME VALUES, AND ACTUARIAL STUDIES

Thursday 9 March & Friday 10 March 2006

Rydges Lakeside Canberra, London Circuit, Canberra

DRAFT PROGRAM*

Day 1

9:00 – 9:20	Registration/Coffee
9:20 – 9:30	Welcome: Professor Ross Maller (Australian National University)
9:30 – 11:00	Professor Paul Embrechts (ETH, Zurich) (Keynote)
11:00 – 11:30	Morning Tea
11:30 – 12:15	Alex Novikov (University of Technology Sydney)
12:15 – 1:00	Roger Gay (Monash University)
1:00 – 2:00	Lunch
2:00 – 3:15	Marek Rutkowski (University of New South Wales)
3:15 – 4:00	Erik Schlogl (University of Technology Sydney)
4:00 – 4:30	Afternoon Tea
4:30 – 5:45	Paul Kofman (University of Melbourne)

Day 2

9:00 – 10:15	Emiliano Valdez (University of New South Wales)
10:15 – 11:00	Paul Carrett/Ross Maller*
11:00 – 11:30	Morning Tea
11:30 – 12:15	Eckhard Platen (University of Technology Sydney)
12:15 – 1:00	Nicola Bruti Liberati* (University of Technology Sydney)
1:00 – 2:00	Lunch
2:00 – 3:15	David Dickson (University of Melbourne)

either

3:15 – 3:30	Farewell
3:30 – 4:00	Afternoon Tea

or

3:15 – 4:00	Ross Maller/Chris Heyde* (Australian National University)
4:00 – 4:30	Afternoon Tea
4:30 – 4:45	Farewell

*Subject to change