Institute of mathematics & its applications

3rd IMA Conference on Mathematics of Finance (and Climate Change Risk)

Holiday Inn, Liverpool

8 – 10 June 2022

CONFERENCE PROGRAMME

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Day One – Wednesday 8th June 2022

09.30	**Opening Remarks**
0**9.45**	**Invited Speaker - Decumulation of pension savings: pooled annuity funds as a better, greener alternative, Catherine Donnelly**
10.45	***Coffee Break & Networking***
11.00	*Carbon Markets and Financial Instruments – The jigsaw puzzle of numbers and Climate Change Resolve, Dr. Prachi Ugle Pimpalkhute*
11.30	*IFRS 9 impairment: assessment of significant increases in credit risk using a survival analysis framework, Andrea Lunelli*
12.00	**Lunch, Networking & Posters**
13.30	*The impact of climate transition risks on financial stability. A systemic risk approach, Javier Ojea*
14.00	*Climate transition risk in credit risk determination, Daniel Ramos-Garcia*
14.30	**Coffee Break & Networking**

15.00	*Climate change science, extreme weather and mortality, Abdal Chaudhry*
15.30	*Modelling weather factors and applications to pricing and hedging weather-linked derivatives via Epstein-Zin utility, Donatien Wilfried Kuissi Kamdem*
16.00	**Conference Ends**

Day Two - Thursday 9th June 2022

09.45	**Invited Speaker – Making Decisions under Model Misspecification, Fabio Angelo Maccheroni**
10.45	**Coffee Break & Networking**
11.00	*About pricing some complex life insurance products, Raghid Zeineddine*
11.30	*Climate change impact upon mortality in actuarial models, Dr. Michael Leitschkis*
12.00	**Lunch, Networking & Posters**
13.30	*Subsidising Inclusive Insurance to Reduce Poverty, Kira Henshaw*
14.00	*The Securitisation of the Eurozone Sovereign debt, Dr Sylvia Gottschalk*
14.30	**Coffee Break & Networking**
15.00	**Invited Speaker – The Carbon Equivalence Principle, Andrea Macrina**
16.00	**Conference Ends**
18.30	**Conference Dinner**

Day Three – Friday 10th June 2022

09.45	**Invited Speaker – Systemic Risk in Markets with Multiple Central Counterparties, Luitgard Veraart**
10.45	**Coffee Break & Networking**
11.00	*Stochastic optimal control for SDEs with rough coefficients, Olivier Menoukeu Pamen*
11.30	**Closing Remarks & Conference Ends**

POSTER - Fokker-Planck equations representing generalized Ornstein-Uhlenbeck processes (including multi dimensions), Abigail Mellor

POSTER - THE SECURITISATION OF THE EUROZONE SOVEREIGN DEBT, Dr Sylvia Gottschalk