



Credit Risk Evaluation
Designed for Institutional
Targeting in finance

Dependence Modelling for Credit Portfolios

22-23 September 2003
Auditorium Santa Margherita
Venice



INVITED SPEAKERS

- **Mark H.A. Davis** (Imperial College, London)
Infection Methods for Dynamic Modelling of Portfolio Default Risk
- **Greg M. Gupton** (Moody's|KMV, New York)
Advancing Loss Given Default Forecasting Models: How the Quiet Quicken
- **Philipp Schönbucher** (ETH, Zurich)
Information-driven Default Contagion and Default Correlation
- **Stuart M. Turnbull** (Lehman Brothers, New York)
Issues In Calibration
- **Thomas C. Wilson** (Oliver Wyman & Co., New York)
Challenges for Modelling Credit Risk Over the Cycle: Management, Capital and Regulatory Perspectives

SCIENTIFIC COMMITTEE

- Paul Embrechts**
ETH, Zurich (Program Chair)
- Mark H.A. Davis**
Imperial College, London
- Philipp Schönbucher**
ETH, Zurich
- Stuart M. Turnbull**
Lehman Brothers, New York

CONFERENCE ORGANISING SECRETARIAT

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Poster Session

Panel discussion on
"Portfolio Effects and Credit Risk Migration in the Light of Basel 2"

<http://www.greta.it/credit/credit2003/credit2003.htm>

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