

Annual Conference on Risk Markets and Value Creation

October 20-21, 2022

CONFERENCE VENUE

Toulouse School of Economics
Auditorium 3 Jean-Jacques Laffont (ground floor)
1 esplanade de l'université
31000 Toulouse, France

ORGANIZING COMMITTEE

Jean-Paul Décamps, Toulouse School of Economics
Stéphane Villeneuve, Toulouse School of Economics
Philippe Trainar, SCOR Foundation for Science

CONFERENCE SECRETARIAT

Valérie Placier & Florence Chauvet
Email: scor-events@tse-fr.eu

- 08.30 – 09.00** **Registration**
- 09.00 – 09.30** **Welcome words by Stéphane Villeneuve**
- 09.30 – 11.10** **SESSION 1 Chair: TBC**
- **09.30 – 10.20:** **Thomas DOHMEN (University of Bonn)**
 «Survey Measures of Risk Preferences: Validity, Stability,
 and Predictive Power»
 - **10.20 – 11.10:** **Stéphane LOISEL (University of Lyon)**
 «Understanding, Modeling and Managing Longevity Risk: Key
 Issues and Main Challenges»
- 11.10 – 11.30** **Break**
- **11.30 – 12.20:** **Caroline HILLAIRET (ENSAE-Paris Tech, CREST)**
 «Time-consistent Pension Policy with Minimum Guarantee
 and Sustainability Constraint»
- 12.20 – 14.00** **Lunch**
- 14.00 – 15.40** **SESSION 2 Chair: TBC**
- **14.00 – 14.50:** **François SALANIE (INRAE, Toulouse School of Economics)**
 «Catastrophes, Delays and Learning»
 - **14.50 – 15.40:** **David MARTIMORT (Toulouse School of Economics)**
 «Acting in the Darkness: Some Foundations for the
 Precautionary Principle»
- 15.40 – 16.00** **Break**
- 16.00 – 17.40** **SESSION 3 Chair: TBC**
- **16.00 – 16.50:** **Julia HOLZAPFEL (LMU Munich)**
 «Classification Risk in Health Insurance: The Interaction of
 Genetics, Prevention, and Insurance»
 - **16.50 – 17.40:** **Stéphane VILLENEUVE (Toulouse School of Economics)**
 «Gaussian Agency Problems with Memory and Linear
 Contract»
- 19.30** **Conference dinner (by invitation only)**

09.00 – 10.30

SESSION 4 Chair: TBC

- 09.00 – 09.50: **Christian GOLLIER (Toulouse School of Economics)**
«*The Discounting Premium Puzzle: Survey Evidence from Professional Economists*»
- 09.50 – 10.30: **Patrick PINTUS (University of Aix Marseille)**
«*A Novel and Parsimonious Approach to Track Pandemics and to Assess Vaccine Effectiveness in Real Time Using Population Data, with an Application to COVID-19 in France*»

10.30 – 11.00

Break

11.00 – 12.40

SESSION 5 Chair: TBC

- 11.00 – 11.50: **Jean-Charles ROCHET (University of Geneva, Toulouse School of Economics)**
«*Digital Insurance*»
- 11.50 – 12.40: **Joël SHAPIRO (University of Oxford)**
«*Stress Testing and Bank Lending*»

12.40 – 14.00

Final Lunch