# Workshop: Risk Management and Variable Selection in Very High Dimensions,

11-12.03.2016 Warsaw, Poland,

Venue: University of Warsaw, Faculty of Mathematics, Informatics and Mechanics, room 2180,
ul. Banacha 2, 02-097 Warszawa; Campus "Ochota"

Programme:

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| 09:00 | Friday morning session: | Contingent convertible bonds (CoCos) and other hybrid securities |
| Aleksander Kowalski | L & P | "Genesis and evolution of hybrid securities" |
| Marcin Liberadzki | Warsaw School of Economics | "Contingent Convertibles (CoCos) - definitions, structures and applications" |
| Kamil Liberadzki | Warsaw School of Economics | "Overview of hybrid securities valuation methods" |
| 14:30 | Friday afternoon session: | Risk Management |
| Wolfgang Karl Härdle | Humboldt-Universität zu Berlin | "On Cryptocurrency Index (CRIX) and evaluation of Blockchain based currencies" |
| Meng Jou Lu | Humboldt-Universität zu Berlin | "Copula based factor model for credit risk analysis" |
| Georg Pflug | University of Vienna | "On systemic risk" |
| Petra Burdejova | Humboldt-Universität zu Berlin | "DYTEC" |
| 09:00 | Saturday morning session: | Dimensionality reduction and variable selection |
| Małgorzata Bogdan | Wrocław University of Technology | "Dimensionality reduction with Sorted L-One Penalized Estimation (SLOPE)" |
| Zdenek Hlavka | Charles University in Prague | "About dimension reduction and change-point analysis" |
| Piotr Pokarowski | University of Warsaw | "Greedy variable selection on the Lasso solution grid" |
| Piotr Jaworski | University of Warsaw | "On variable selection based on nonlinear Helwig's Capacity of Information Bearers Method" |

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