All presentations will be held in Correll Hall, Room 313

Schedule

Friday, February 7, 2020
5:00 p.m. – 5:30 p.m. Reception
315 Correll Hall
5:30 p.m. – 6:30 p.m. Introductions
“Hedge Duration Risk: Evidence from U.S. Life Insurance Industry”
Qianlong Liu, Georgia State University
6:30 p.m. – 7:30 p.m. “Who are the First-movers? Evidence from a Structural Model of Market Entry”
Sabrina Du, Temple University
8:00 p.m. Dinner
Porterhouse Grill (459 E. Broad St.)

Saturday, February 8, 2020
7:00 a.m. – 8:00 a.m. Breakfast
315 Correll Hall
8:00 a.m. – 9:00 a.m. “Basis Risk in Variable Annuities”
Wenchu Li, Temple University
9:00 a.m. – 10:00 a.m. Panel: Building a Successful Career in Academia
(Mark Browne, Martin Grace, Joan Schmit)
10:00 a.m. – 10:15 a.m. Break
10:15 a.m. – 11:15 a.m. “Tournament Incentives and Reserve Management”
Ahmet Nart, University of North Carolina at Charlotte
11:15 a.m. – 12:15 p.m. “Strategic Risk-Modeling by Banks: Evidence from Inside the Black Box”
Elizaveta Sizova, KU Leuven
12:15 p.m. – 2:00 p.m. Lunch (Downtown Athens)
2:00 p.m. – 3:00 p.m. “Statistical Inference for a Modified Two-population Lee-Carter Mortality Model”
Chen Ling, Georgia State University
3:00 p.m. – 4:00 p.m. Panel: A Young Person’s Guide to the Publication Process
(Evan Eastman, Chuck Nyce, Lars Powell)
4:00 p.m. – 5:00 p.m. “A General Measure of Earnings Management”
Sandra Zoller, LMU Munich
5:00 p.m. Adjourn
Participants
Jordan Al-Zu’Bi
Emory University
Mark Browne
St. John’s University
Sabrina Du
Temple University
Evan Eastman
Florida State University
Martin Grace
Temple University
Wenchu Li
Temple University
Andre Liebenberg
University of Mississippi
Chen Ling
Georgia State University
Qianlong Liu
Georgia State University
Ahmet Nart
University of North Carolina at Charlotte
Chuck Nyce
Florida State University
Lars Powell
University of Alabama
Alabama Center for Insurance Information and Research
Joan Schmit
University of Wisconsin
Elizaveta Sizova
KU Louven
Sandra Zoller
LMU Munich

University of Georgia Participants
James Carson
David Eckles
Josh Frederick
Robert Hoyt
Monica Heidesch
J.C. Marais
David McCarthy
Marc Ragin
Thor Watson
Polin Wang
Dan Yang