

## Understanding Financial Catastrophe Risk

### Developing a Research Agenda

**9 April 2013; 09:00-17:45 Judge Business School** (Room W2.01), Trumpington St, Cambridge CB2 1AG

Drinks reception 6.45 pm; Dinner 7.30 pm; Christ's College (Senior Combination Room), Cambridge CB2 3AR

#### Provisional Agenda

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08:45 Registration and Morning Coffee

09:00 Welcome Prof Danny Ralph, Director, Cambridge Centre for Risk Studies

09:10 Introduction to the Workshop Dr Andrew Coburn, Director, External Advisory Board, Centre for Risk Studies

09:30 Round table Chair: **Lord John Eatwell**, Professor Emeritus of Financial Policy, Judge Business School, University of Cambridge and President of Queens' College, Cambridge

10:30 Coffee Break, Common Room

#### Theme A: Research to Support Policy Issues for Financial Stability

11:00 Presentation 1 *A Critical View of the Ongoing Crisis*  
**Prof. Michael Dempster**, Cambridge Centre for Financial Research

11:30 Presentation 2 *Operationalising Macprudential Policy at the Bank of England*  
**Dr. David Aikman**, Senior Manager, Financial Stability, Bank of England

12:00 Presentation 3 *Catastrophe Insurance Insights on Financial Catastrophes*  
**Dr. Gordon Woo**, Catastrophist, RMS

12:30 Summary Discussion Chair: **Lord John Eatwell**

13:00 Lunch break, Common Room

13:55 Attendee group photo, Common Room

#### Theme B: Research Contributions to Improving Corporate Risk Management

14:00 Intro to Afternoon Session Chair: **Peter Nakada**, Managing Director, RMS

14:15 Presentation 4 *Inflation as a Driver of Risk*  
**Dr. Pippa Malmgren**, President, Principalis Asset Management

14:45 Presentation 5 *Some Thoughts on Today's Modelling Shortfall*  
**John Hibbert**, Independent Consultant & Honorary Professor, Heriot Watt

15:15 Tea Break

15:30 Presentation 6 *Financial Networks and Cartography*  
**Dr. Kimmo Soramäki**, CEO, Financial Network Analysis

16:00 Presentation 7 *Cambridge Centre for Risk Studies Research Programme on Financial Catastrophe*  
**Dr. Andrew Coburn**, Cambridge Centre for Risk Studies

16:30 Discussion of Workshop Themes **Chair: Peter Nakada**

17:30 Workshop Close: Conclusions & Outputs Prof. Danny Ralph

17:45 End

18:45 Drinks (Dinner at 7:30) Christ's College Senior Combination Room