



Conference on Liquidity and Credit Risk

Freiburg, March 15 and 16, 2012

The financial crisis of 2007/2008 has shown the importance of understanding and managing liquidity and credit risk, and their interrelations. While credit risk has been studied intensively in the past, the question of how liquidity risk should be quantified and managed is still an open issue for academics and practitioners. This conference seeks to bring together researchers at the forefront of these areas in the fields of economics and mathematics.

Confirmed invited speakers include:

Peter Bank (TU Berlin)
Umut Cetin (London School of Economics)
Damir Filipovic (EPFL Lausanne)
Rüdiger Frey (University of Leipzig)
Thomas Gehrig (University of Vienna)
Michael Gordy (Federal Reserve Board, Washington)
Tony He (University of Technology, Sydney)
Dilip Madan (University of Maryland)
Alexander Schied (University of Mannheim)
Thorsten Schmidt (TU Chemnitz)
Stephane Villeneuve (University of Toulouse)

The conference is jointly organized by

Ernst Eberlein (Department of Mathematics, University of Freiburg) and
Eva Lütkebohmert-Holtz (Department of Economics, University of Freiburg).

Registration is open starting January 15, 2012. The event takes place on the Main Campus of the University of Freiburg. For more information see <http://www.liquidity-risk.uni-freiburg.de/>.

Albert-Ludwigs-Universität Freiburg