



Swiss Risk Association Chapter Stress Testing and Scenario Generators

First Event
Forum St. Peter, 30 January 2017

Swiss Risk Association Chapter Stress Testing and Scenario Generators

Agenda

- | | | |
|-------|----------------------------------|---------------|
| 17:15 | Opening and Goals of the Chapter | Walter Farkas |
| 17:25 | Panel discussion moderated by | Pascal Roth |
| 18:15 | Questions | All |
| 18:25 | Conclusions and next event | Walter Farkas |
| 18:30 | Networking cocktail | All |

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Goals

- to address issues of interest for specialists working in the area of stress testing and scenario generators
- to launch a discussion around fundamental questions like:
 - What does stress testing trying to achieve?
 - How shall it add value for the financial community?
 - Is the way stress testing is applied today efficient and effective?
 - How would stress testing look like if the key players would not be regulated?
- to offer an exchange platform for knowledge transfer and debates

Swiss Risk Association Chapter

Stress Testing and Scenario Generators

Chapter Management Board

Chair:

Walter Farkas, University and ETH Zurich, Co-President SRA

Advisory Partner:

Pascal Roth, Trestle Group

Chapter Manager:

Boris Wälchli, University of Zurich

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Our Keynote Speakers today

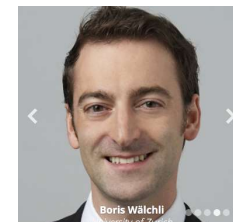
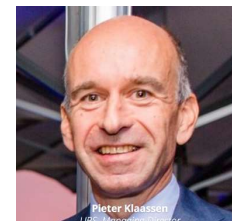
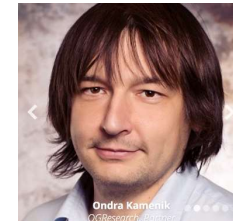
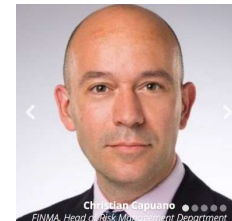
Moderator

Pascal Roth, Trestle Group



Panelists

- Christian Capuano, FINMA
- Ondra Kamenik, OG Research
- Pieter Klaassen, UBS
- Boris Wälchli, University of Zurich



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Next chapter event: May/June 2017

Thank you for coming and
your active participation!

Contact us:
info@swiss-risk.org

