25 июня (понедельник)

10.00 - 11.30 - Лекция No. 1 - "Introduction to Risk and Risk Measures" (T.Rockafellar)

11.30 - 12.00 - Кофе-брек

12.00 - 13.30 - Лекция No. 2 - "Spectral Risk Measures" (T.Rockafellar)

14.30 - 16.00 - Лекция No. 3 - "Pros and Cons of Tail Risk Measures" (S.Uryasev)

16.00 - 16.30 - Кофе-брек

16.30 - 18.00 - Лекция No. 4 - "Recent Developments in Portfolio Optimization" (S.Uryasev)

26 июня (вторник)

10.00 - 11.30 - Лекция No. 5 - "Introducing Paradigm of Fundamental Risk Quadrangle" (T.Rockafellar)

11.30 - 12.00 - Кофе-брек

12.00 - 13.30 - Лекция No. 6 - "Fundamental Risk Quadrangle Application to Market Analysis" (T.Rockafellar)

14.30 - 16.00 - Лекция No. 7 - "Hedging Strategies as Partial Cases of Portfolio Optimization" (S.Uryasev)

16.00 - 16.30 - Кофе-брек

16.30 - 18.00 - Лекция No. 8 - "Selected Case Studies on Risk Measures Application" (S.Uryasev)

27 июня (среда)

10.00 - 11.30 - Лекция No. 9 - "Fundamental Risk Quadrangle: New Research Streamlines" (T.Rockafellar)

11.40 - 13.00 - Лекция No. 10 - Questions and Answers Session (T.Rockafellar; S.Uryasev)