

## REGISTRATION AND CONTRIBUTION TO THE CONFERENCE

### Conference Fee

The conference fee is 50 € for academics and 100 € for practitioners. Presenters are exempt from the conference fee. Registration will be opened from 15 January 2013.

### Contributions by practitioners

Practitioners are invited to submit an outline of presentations they would like to give. This should be aimed at unsolved problems in operational risk management and measurement and identify research needs rather than at topics which are already considered mostly solved. Topics which are not focused on operational risk modelling are especially welcome.

### Contributions by academics

Academics willing to present their research results are reminded of the call for papers which can be found on the CFS website [www.ifk-cfs.de/oprisk](http://www.ifk-cfs.de/oprisk)

## INFORMATION

### Conference “Operational Risk – Management and Measurement”

Friday, 22 March 2013

House of Finance, Goethe University Frankfurt  
Grüneburgplatz 1, 60323 Frankfurt am Main

### Contact with regard to content

Prof. Dr. Thomas Kaiser  
House of Finance, Goethe University Frankfurt  
E-mail: [kaiser@finance.uni-frankfurt.de](mailto:kaiser@finance.uni-frankfurt.de)

### Contact with regard to organisation

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### Accommodation

A block of hotel rooms has been reserved at special rates for the conference for 21 – 22 March 2013:

- Intercity Hotel Frankfurt at 86 €  
(bookable until 21 February 2013)
- NH Frankfurt City at 160 €  
(bookable until 7 February 2013)

For details on room reservations please contact [dimitrova@ifk-cfs.de](mailto:dimitrova@ifk-cfs.de)

## CONFERENCE

# OPERATIONAL RISK – MANAGEMENT AND MEASUREMENT

Friday, 22 March 2013

House of Finance, Goethe University Frankfurt



The objective of the conference is bringing together researchers and practitioners on operational risk management and measurement to discuss current research on those topics and areas where practitioners see a need for additional research. The main themes of interest include:

- Linking operational risk (OpRisk) strategy with business strategy
- Choosing the optimal governance structure (1<sup>st</sup> and 2<sup>nd</sup> line of defence)
- Overcoming biases in scenario analysis for OpRisk
- Assessing the quality of Key Risk Indicators (e.g. correlation with losses)
- Creating incentives for comprehensive loss data collection
- Using external loss data in the OpRisk model
- Validating OpRisk models

### Friday, 22 March 2013, 9.30–17.00

09.30 – 10.00 Welcome and opening remarks

10.00 – 12.00 Current research on operational risk management and measurement (presented by 4 researchers)

12.00 – 13.00 Lunch break

13.00 – 15.00 Unsolved problems in applied operational risk management and measurement (presented by 4 practitioners)

15.00 – 15.30 Coffee break

15.30 – 17.00 Potential ways forward (panel discussion with 2 researchers/practitioners each)

The list of speakers will be finalized until 15 January 2013.



Dr. Nataliya Horbenko  
Fraunhofer Institute  
for Industrial Mathematics



Prof. Dr. Thomas Kaiser  
Goethe University and KPMG



Prof. Dr. Mark Wahrenburg  
Goethe University and CFS



Daniela Dimitrova  
Goethe University and CFS