PROGRAM

8 h 30:Registration

9 h 00 à 9 h 15: Opening session

9h 15 à 10h45 :Session I

- **The alpha of the market timer,** Georges Hübner (HEC Management School-University of Liège)
- **Fuzzy risk adjusted performance measures: application in finance**, Alfred Mbaraidjim M., J. Sadefo Kamdem & M. Terraza (LAMETA, University of Montpellier I)
- **The fund synthetic index: an alternative benchmark for mutual funds,** Hery Razafitombo (CEREFIGE, University of Nancy-Metz) & Virginie Terraza (CREA, University of Luxembourg)
- **Prediction of fund failure through performance diagnostics**, Philippe Cogneau, Laurent Bodson & Georges Hübner (HEC Management School - University of Liège)

10 h 45 – 11 h 00 : Tea/Coffee break

11h00 à 12h30 : Session II

- **Mutual fund rating: A symbolic data approach,** Virginie Terraza (CREA, University of Luxembourg)& Carole Toque (Syrokko, data mining)
- **Hedge fund's risk measurement in presence of persistence phenomenon**, Limam M. A., Hennani R. & M. Terraza (LAMETA, University of Montpellier I)
- **Practical weight constrained conditioned portfolio optimization using risk aversion indicator signals**, M.Boissaux & Jang Schiltz (LSF, University of Luxembourg)

12 h 30 : Lunch

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14h00-15h30 : Session III

- **The hazard-Adjusted portfolio: a new capital allocation scheme from an extreme risk management perspective,** Falk Laube (LSF, University of Luxembourg)& Virginie Terraza (CREA, University of Luxembourg)
- **International Study of the governance of funds,** P. Damel & N. Pèltre (CEREFIGE, University of Nancy-Metz)
- **Do incentives incentivize? Hedge fund fees dynamics and their impact on performance,** Ivan Guidotti (Olympia Capital Management, Paris) & Istvan Nagy (University of Neuchâtel)

15 h 30 – 15 h 45 : Tea/Coffee break

15h45 – 17h30 : Session IV

- **How does set-up decision affect mutual fund fees?** Mathias Köhler (Deutsche Bundesbank, Frankfurt) & Gunnar Lang (Center of European Economic Research, Mannheim)
- **The liability of the UCIT's depositary,** Isabelle Riassetto (LDE, University of Luxembourg)
- **European Investment Funds Regulation, a balanced Approach?,** Bashir Assi (Bologna University)

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