

15-TM-46993 - Technical Meeting on Financial Planning and Risk Management (Financial Modelling)

Vienna, 3-6 November 2014

DRAFT [20 October 2014]

Time	Monday		Tuesday		Wednesday		Thursday	
	03 November 2014		04 November 2014		05 November 2014		06 November 2014	
	Lecture Topic	Lecturer	Lecture Topic	Lecturer	Lecture Topic	Lecturer	Lecture Topic	Lecturer
9:00-10:00	Overview of TM	Warren	How the Model is Used - Technical	Stearns/Benbow	Screening Curves	Hamilton	Reverse Engineering a 'Strike Price'	Stearns/Benbow
10:00-10:15	<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>	
10:15-11:15	Key Modelling Concepts I	Hamilton	Individual Work	All	Benchmarking the <i>Financial</i> Assumptions	Stearns/Benbow	Procuring Financial Advisory/Modelling Services	Stearns/Benbow
11:15-11:30	<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>	
11:30-12:30	Key Modelling Concepts II	Stearns/Benbow	Modelling Project Structure	Stearns/Benbow	Language of Probability	Hamilton	Teamwork II	4 X Teams
12:30-13:30	<i>LUNCH BREAK (1 HOUR)</i>		<i>LUNCH BREAK (1 HOUR)</i>		<i>LUNCH BREAK (1 HOUR)</i>		<i>LUNCH BREAK (1 HOUR)</i>	
13:30-14:30	Conceptual Framework	Stearns/Benbow	How the Model is Used - Process	Stearns/Benbow	Benchmarking the <i>Technical</i> Assumptions in a Stochastic PMI Framework	Locatelli	Teamwork III (Presentations)	4 X Teams
14:30-14:45	<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>	
14:45-15:45	Generic Model (Non-Stochastic) Overview I	Stearns/Benbow	Full Scale Model 'Walkthrough'	Stearns/Benbow	Generic Model (Stochastic)	Stearns/Benbow	Wrap up	All
15:45-16:00	<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>		<i>BREAK (15 MIN)</i>			
16:00-17:00	Generic Model (Non-Stochastic) 'Walkthrough'	Stearns/Benbow	SMR/INCAS	Locatelli	Teamwork I	4 X Teams		
17:00-17:30	<i>DAY CLOSING</i>		<i>DAY CLOSING</i>		<i>DAY CLOSING</i>			