

Volume 28, Issue 28**Conference Announcement****International Conference CREDIT 2002: Assessing the Risk of Corporate Default**

Location : Venice, Italy

Organizers : Monica Eberle

Major Topics : credit risk modelling

Conference Dates : 9/18/2002 to 9/18/2002

Submission Deadline : 4/30/2002

Send Submissions To : Please send papers or extended abstracts to: GRETA Associati San Marco, 3870 - 30124 Venice, ITALY Phone : +39 041 5238178 - Fax : +39 041 5286166 e-mail: credit@greta.it

Sponsoring Organizations :

For further information contact :

Web Page : <http://www.greta.itcreditcredit.htm>

INTERNATIONAL CONFERENCE C. R. E. D. I. T. 2002 Assessing the Risk of Corporate Default Venice, Italy 19-20 September 2002 GRETA Associati (Venice, Italy) and IntesaBCI (Milan, Italy) are co-sponsors of a Conference to be held in Venice on September 19-20, 2002. The objective of the Conference is to bring together academics, practitioners and PhD students working in the area of credit risk modelling. The Conference will provide an opportunity for participants engaged at the forefront of this area to discuss open problems and challenges and may, in turn, suggest fruitful directions for future research. The Conference will be the first of a series dedicated to various aspects of the credit risk. The organizers encourage submissions of papers on any topic connected to the theme of the conference and in the following areas in particular: - assessment of default probability at different time horizons - implications for default probability of the maturity distribution of debt - understanding and characterising of the behaviour of the default boundary - evolution of default probability over time - implied default probabilities from traded asset prices - renegotiation of debt service. The Scientific Committee for this Conference consists of: Stephen Schaefer, London Business School (Program Chair) Darrel Duffie, Stanford University David Lando, University of Copenhagen Hayne Leland, University of California, Berkeley **FIRST ANNOUNCEMENT AND CALL FOR PAPERS** The final program will include both submitted and invited papers. Acceptances received so far from invited speakers include David Lando (University of Copenhagen) and Hayne Leland (University of California, Berkeley). Each of the papers will have a discussant, chosen from the public or private sectors. Those wishing to present a paper at the Conference should submit completed versions or extended abstracts by April 30, 2002 to the address given below (preferably in electronic format). Please indicate to whom correspondence should be addressed. Decisions regarding acceptance will be made by June 15, 2002. The final version of complete papers must be received by July 31, 2002 . Please send papers or extended abstracts to: GRETA Associati San Marco, 3870 - 30124 Venice, ITALY Phone : +39 041 5238178 - Fax : +39 041 5286166 e-mail: credit@greta.it More detailed information on the Conference (registration, accommodation, financial support) will be available shortly at the following website: www.greta.itcreditcredit.htm _____ Monica Eberle Fondazione Eni Enrico Mattei Castello, 5252 - I-30123 Venezia, Italy Tel: +39.041.2711458 Fax: +39.041.2711461 e-mail: eberle@feem.it <http://www.feem.it>

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