

3rd Actuarial and Financial Mathematics Day

jointly organised by
Universiteit Gent, Universiteit Antwerpen, Vrije Universiteit Brussel
and Katholieke Universiteit Leuven

February 4, 2005

Auditorium Rubens
Paleis der Academiën
Hertogstraat 1, B-1000 Brussel



PROGRAMME

8u30 - 9u00 *Registration and Welcome*

9u00 - 9u40 **Prof.dr. Rob Kaas**, Universiteit van Amsterdam, Nederland

[Compound Poisson distributions and GLM's: Tweedie's distribution](#)

9u40 - 10u05 **Stéphane Loisel**, Université Lyon 1, France

[Differentiation of some functionals of multidimensional risk processes and determination of optimal reserve allocation](#)

10u05 - 10u30 **Stijn Desmedt**, Secura - Katholieke Universiteit Leuven

[Actuarial pricing for minimum death guarantees in unit-linked life insurance: a multi-period capital allocation problem](#)

10u30 - 11u00 *Coffee break*

11u00 - 11u25 **Daphné de Leval**, Watson Wyatt SA/NV – Vrije Universiteit Brussel

[The introduction of a minimum return in defined contribution plans](#)

11u25 - 11u50 **Piotr Mularczyk**, Warsaw University and Katholieke Universiteit Leuven

[On measuring the efficiency of the social security systems – The case of Poland](#)

11u50 - 12u15 **Cindy Courtois**, Université Catholique de Louvain

[Discrete s-convex extremal distributions: theory and applications](#)

12u15 - 14u20 *Lunch* (zaal Félicien Cattier, Universitaire Stichting, Egmontstraat 11)

14u20 - 15u00 **Dr. Lutz Schlögl**, Lehman Brothers International (Europe), UK

[Stochastic Methods for the Pricing and Risk Management of Portfolio Credit Derivatives](#)

15u00 - 15u25 **Jessica Cariboni**, Joint Research Centre - European Commission – KULeuven

[Credit pricing under Levy setting](#)

15u25 - 15u50 **Luis Valdivieso**, Katholieke Universiteit Leuven

[Parameter estimation for a IG-OU stochastic volatility model](#)

15u50 - 16u15 *Coffee break*

16u15 - 16u40 **Roger Lord**, Tinbergen Instituut, Erasmus Univ. Rotterdam & Rabobank Intern., Nederland

[Partially exact and bounded approximations for arithmetic Asian options](#)

16u40 - 17u05 **Michel Verschuere**, Luminus Hasselt & Technische Universität Wien, Oostenrijk

[On optimal forward investment in power markets](#)

17u05 - 17u30 **Steven Vanduffel**, Katholieke Universiteit Leuven

[Accurate closed-form approximations for constant continuous annuities](#)



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