

4th Actuarial and Financial Mathematics Day

February 10, 2006

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

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

*Met dank aan de Koninklijke Vlaamse Academie van België voor Wetenschappen en Kunsten
en aan de
FWO W.O.G. Fundamentele Methoden en Technieken in de Wiskunde.*

Programme

- 08u30 - 09u00 Registration and Welcome
- 09u00 - 09u40 **René Dhondt**, BVVO/Assuralia (main speaker)
[Solvency II : As simple as possible, as complex as necessary \(the story of a passionate challenge for actuaries\).](#)
- 09u40 - 10u05 Katrien Antonio, Katholieke Universiteit Leuven
[Actuarial statistics with GLMMs and GAMMs.](#)
- 10u05 - 10u30 Cindy Courtois, Université Catholique de Louvain
[Stop-loss premium bounds on Markov martingale processes.](#)
- 10u30 - 10u55 Coffee break
- 10u55 - 11u20 Fernando Mierzejewski, Katholieke Universiteit Leuven
[Dealing with bankruptcy and agency costs when allocating economic capital in banking and insurance.](#)
- 11u20 - 11u45 Dries Heyman, Universiteit Gent
[Minimizing the \(conditional\) value-at-risk for a coupon-bearing bond using a bond put option.](#)
- 11u45 - 12u10 Ferry Permana, Technische Universiteit Delft, The Netherlands
[A new approach for valuation and hedging of basket options.](#)
- 12u10 - 14u10 Lunch (zaal Félicien Cattier, Universitaire Stichting, Egmontstraat 11)
- 14u10 - 14u50 **Peter Jäckel**, ABN Amro, UK (main speaker)
[Model design in the derivatives industry. \(presentation\)](#)
- 14u50 - 15u15 Jessica Cariboni, Joint Research Centre - European Commission – KULeuven
[A Lévy-based intensity model for credit risk.](#)
- 15u15 - 15u40 João Garcia, Dexia, Brussel
[Comparing different approaches to allocate economic capital due to credit risk.](#)
- 15u40 - 16u05 Coffee break
- 16u05 - 16u30 Tetyana Kadankova, Universiteit Hasselt
[Several two-boundary problems for general Lévy processes.](#)
- 16u30 - 16u55 Anastasia Kolodko, Weierstrass Institute, Berlin, Germany
[Iterative procedure for pricing callable options.](#)
- 16u55 - 17u20 Daniel Sevcovic, Comenius University, Bratislava, Slovakia
[On the risk adjusted pricing methodology based valuation of vanilla options and explanation of the volatility smile.](#)