AFMathConf 2008

PROGRAMME

Thursday, February 7, 2008

08h30 - 09h00	Registration
09h00 - 09h10	Welcome: Among others by Luc Henrard (CEO Fortis Asia Pacific; Member of the Fortis Bank & Fortis Insurance Management Committees)
	Chair : N. Veraverbeke
09h10 - 09h55	**Invited speaker: Freddy Delbaen**, ETH Zurich, Switzerland Monetary Utility Functions, BSDE and Quasi-linear PDE
09h55 - 10h25	**Valdo Durrleman**, Ecole Polytechnique, France Optimal arbitrage strategies in presence of market impacts *Discussant*: Antoon Pelsser
10h25 - 10h55	Coffee break
	Chair : R. Norberg
10h55 - 11h40	**Invited speaker: Pauline Barrieu**, London School of Economics (LSE), UK Hybrid cat-bonds
11h40 - 12h10	**Gareth Haslip**, CASS Business School, United Kingdom Pricing excess of loss reinsurance with reinstatements using derivative pricing techniques *Discussant*: Ragnar Norberg
12h10 - 14h10	Lunch (at University Foundation)
	Chair : T. Møller
14h10 - 14h55	**Invited speaker: Antoon Pelsser**, University of Amsterdam, The Netherlands Market-Consistent Pricing of Insurance Contracts using Indifference Pricing
14h55 - 15h25	**Arthur Charpentier**, University of Rennes 1, France Pricing catastrophe options *Discussant*: Michel Verschuere
15h25 - 15h55	Coffee break
	Chair : F. Jamshidian
15h55 - 16h40	**Invited speaker: Nicole Bäuerle**, Universität Karlsruhe, Germany Financial optimization problems with jump processes
16h40 - 17h10	**Patrizia Semeraro**, Turin University, Italy The multivariate variance gamma for credit risk and credit insurance applications *Discussant*: Michael Kunisch
17h10 - 17h40	**Michael Kunisch**, Universität Karlsruhe, Germany Modelling Simulaneous Defaults: A Top-Down Approach *Discussant*: Grigory Temnov
19h00 - 23h00	Dinner (at Belga Queen)

Friday, February 8, 2008

08h30 - 09h00	Registration
	Chair : F. Delbaen
09h00 - 09h45	**Invited speaker: Paul Embrechts**, ETH Zurich, Switzerland Quantitative Modelling of Operational Risk
09h45 - 10h15	**Tina Novotny**, Ludwigs-Maximilians-University Munich, Germany Value-at-Risk and Expected Shortfall for Rare Events *Discussant*: Ann De Schepper
10h15 - 10h45	Coffee break
	Chair : P. Embrechts
10h45 - 11h30	**Invited speaker: Farshid Jamshidian**, University of Twente, The Netherlands Numeraire invariance and application in option pricing and hedging
11h30 - 12h00	**Henrik Jonsson**, EURANDOM, The Netherlands Exotic Option Pricing on Single name CDS under Jumps Models *Discussant*: Tim Pillards
12h00 - 14h00	Lunch (at University Foundation)
	Chair : A. Pelsser
14h00 - 14h45	**Invited speaker: Laura Ballotta**, Cass Business School, City University, United Kingdom Market consistent valuation of life insurance contracts with minimum guarantee: modelling considerations
14h45 - 15h15	**An Chen**, University of Amsterdam, The Netherlands How ambiguity affects regulator's decision *Discussant*: Zbigniew Matosek
15h15 - 15h45	Coffee break
	Chair : R. Kaas
15h45 - 16h30	**Invited speaker: Thomas Møller**, PFA Pension, Denmark Systematic mortality risk and quadratic hedging with mortality derivatives
16h30 - 17h00	**Nele Vandaele**, Ghent University, Belgium Overview of (locally) risk-minimizing hedging strategies and application to unit-linked life insurance contracts *Discussant*: Ragnar Norberg
17h00 - 17h15	Closing