
AFMathConf 2009

PROGRAMME

Thursday, February 5, 2009

08h30 - 08h55	Registration
08h55 - 09h 00	Welcome <i>Chair: Jan Dhaene</i>
09h00 - 10h30	Invited speaker: Arne Sandström , Swedish Insurance Federation, Sweden Short course: Solvency II (part I)
10h30 - 10h50	Coffee break
10h50 - 12h20	Arne Sandström Short course: Solvency II (part II)
12h20 - 14h10	Lunch and Poster Session <i>Chair: Noël Veraverbeke</i>
14h10 - 15h40	Invited speaker: Wim Schoutens , Katholieke Universiteit Leuven, Belgium Short course: Lévy processes (part I)
15h40 - 16h00	Coffee break
16h00 - 17h30	Wim Schoutens Short course: Lévy processes (part II)
19h30 - 23h00	Conference Dinner

Poster session

- **Ramzi Ben-Abdallah**, Pricing the CBOT T-bonds futures
- **Lluís Bermudez**, The assessment of motor bodily injury claims in EU: a new perspective
- **Rocco Cerchiara**, An analysis on the underwriting cycle of non-life insurance companies
- **Xavier De Scheemaekere**, Risk indifference pricing and backward stochastic differential equations
- **Peter Dobranszky**, Syndicated secured loan derivatives: Modelling of LCDS and pricing of LCDX tranches
- **Elisabete Mendes Duarte**, Portfolio insurance, is it true that complexity leads to better performances?
- **Denise Gómez-Hernández**, Funding of a hybrid pension scheme
- **Florence Guillaume**, Implied Lévy volatility models
- **Esben Kryger**, Modelling adult mortality in small populations: The SAINT model
- **Francisco Montes**, A geostatistical approach for dynamic life tables. The effect of mortality on remaining lifetime and annuities
- **Alexandre Petkovic**, Pricing and hedging Asian basket spread options
- **Grégory Rayée**, Pricing FX barrier options by taking into account smile effects
- **Markus Schicks**, Non-parametric low-frequency estimation for multivariate compound Poisson processes
- **Geert Van Damme**, Applications of Lévy processes in rating asset-backed securities: modeling default, prepayment and loss-given-default
- **Jun Wang**, A new multi-variate variance gamma model and multi-asset option pricing

Friday, February 6, 2009

08h30 - 09h00	Registration <i>Chair : Ragnar Norberg</i>
09h00 - 09h45	Invited speaker: Ernst Eberlein , University of Freiburg, Germany Advanced interest rate and credit risk models
09h45 - 10h15	Alexander van Haastrecht , University of Amsterdam, Delta Lloyd, The Netherlands Pricing foreign exchange, inflation and stock options under stochastic volatility and multi-factor Gaussian interest rates
10h15 - 10h45	Coffee break and Poster Session <i>Chair : Wim Schoutens</i>
10h45 - 11h30	Invited speaker: Damiano Brigo , Imperial College London & Fitch Ratings, UK Credit index options: the no-armedgeddon pricing measure and the credit crisis
11h30 - 12h00	Roger Laeven , Tilburg University, The Netherlands Modeling financial contagion using mutually exciting processes
12h00 - 14h00	Lunch (at University Foundation) <i>Chair : Arne Sandström</i>
14h00 - 14h45	Invited speaker: Michel Denuit , Université Catholique de Louvain, Belgium Actuarial modelling of dynamic mortality
14h45 - 15h15	Francesco Menoncin , Università di Brescia, Italy Death bonds with stochastic force of mortality
15h15 - 15h45	Coffee break and Poster Session <i>Chair : Rob Kaas</i>
15h45 - 16h30	Invited speaker: Anna Rita Bacinello , University of Trieste, Italy Market-consistent valuation of life insurance liabilities
16h30 - 17h00	Beatrice Acciaio , Vienna University of Technology, Austria Optimal risk sharing with different reference probabilities
17h00 - 17h15	Closing