
AFMathConf 2011

PROGRAMME

Programme

Thursday 10 February 2011

08h30 - 08h55	Registration
08h55 – 09h00	Welcome by Michèle Vanmaele Chair: Ernst Eberlein
09h00 - 09h45	Invited speaker: Damir Filipovic , Ecole Polytechnique Fédérale de Lausanne and Swiss Finance Institute, Switzerland <i>Quadratic Variance Swap Models: Theory and Evidence</i>
09h45 - 10h15	Contributed talk: Florence Guillaume, T.U.Eindhoven, The Netherlands <i>The generalized α VG model</i>
10h15 - 10h45	Coffee break Chair: Wim Schoutens
10h45 - 11h30	Invited speaker: Carole Bernard , University of Waterloo, Canada <i>Optimal Investment with State-dependent Constraints</i>
11h30 - 12h00	Contributed talk: Łukasz Delong, Warsaw School of Economics, Poland <i>Applications of time-delayed backward stochastic differential equations to pricing, hedging and management of financial and insurance risks</i>
12h00 - 14h00	Sandwich lunch and Poster session (Chair: Ann De Schepper) Chair: Rob Kaas
14h00 – 14h45	Invited speaker: Rama Cont , CNRS & Columbia University, USA <i>Measuring systemic risk</i>
14h45 - 15h15	Contributed talk: Eva Lütkebohmert, University of Freiburg, Germany <i>A Multi-period Bank-Run Model for Liquidity Risk</i>
15h15 – 15h45	Coffee break Chair: Noel Veraverbeke
15h45 – 16h30	Invited speaker: Andreas Kyprianou , University of Bath, UK <i>De Finetti's control problem and spectrally negative Lévy processes</i>
16h30 – 17h00	Contributed talk: Kathrin Glau, University of Vienna, Austria <i>Solving PIDEs for option pricing in Lévy models</i>
19h30 - 23h00	Conference Dinner at Radisson SAS Royal Hotel

Programme - Poster session

Thursday 10 February 2011

Friday 11 February 2011

Chair: Ann De Schepper

- **Robert Cowell**, Cass Business School, City University London, UK
A novel bootstrap technique for estimating the distribution of outstanding claims reserves in general insurance
- **Francesca Di Girolamo**, European Commission Joint Research Centre - K.U. Leuven, Belgium
Global Sensitivity Analysis for ABS Ratings
- **Flavia Giammarino**, London School of Economics, UK
Indifference Pricing with Uncertainty Averse Preferences
- **Maria Govorun**, Université Libre de Bruxelles, Belgium
Profit test model for pension funds using Matrix-Analytic modeling
- **Sandra Haas**, University of Lausanne, Switzerland
Reinsurance and Moral Hazard
- **Pankaj Kumar**, Indira Gandhi Institute of Development Research, India
Optimal Execution Size in Algorithmic Trading
- **Elisa Luciano**, University of Torino, Italy
Cross-generational comparison of stochastic mortality of coupled lives
- **Sara Maccaferri**, European Commission Joint Research Centre - K.U. Leuven, Belgium
Applying Credit Risk Techniques to Evaluate the Adequacy of Deposit Guarantee Schemes' Funds
- **Gabriella Piscopo**, University of Florence, Italy
A framework for pricing a mortality derivative: the q -forward contract
- **Luca Regis**, University of Torino, Italy
A Bayesian Copula Model for Stochastic Claims Reserving
- **Mariana F. Santos**, Technical University of Lisbon, Portugal
Modelling claim counts of homogeneous insurance risk groups using copulas
- **Przemysław Słoma**, Université Paris 6, France
General Stochastic Claims Reserving Model for Measuring the Uncertainty of the Claims Development Result for Solvency Purposes

Friday 11 February 2011

08h30 - 08h55	Registration
08h55 - 09h00	Welcome by Michèle Vanmaele Chair: Ragnar Norberg
09h00 - 09h45	Invited speaker: Mario Wüthrich , ETH Zurich, Switzerland <i>PIC Claims Reserving Method</i>
09h45 - 10h15	Contributed talk: Robert Salzmänn, ETH Zurich, Switzerland <i>Higher Moments of the Claims Development Result in General Insurance</i>
10h15 - 10h45	Coffee break and Poster session Chair: Jan Dhaene
10h45 - 11h30	Invited speaker: Pierre Devolder , Université catholique de Louvain, Belgium <i>Solvency Capital, Inflation and Time Horizon in Pension Liabilities</i>
11h30 - 12h00	Contributed talk: Elisa Luciano, Università degli Studi di Torino, Italy <i>Delta and Gamma hedging of mortality and interest rate risk</i>
12h00 - 14h00	Lunch at University Foundation Chair: David Vyncke
14h00 - 14h45	Invited speaker: Alexander McNeil , Heriot-Watt University, Scotland <i>Multivariate Stress Testing for Solvency</i>
14h45 - 15h15	Contributed talk: Catherine Donnelly, Heriot-Watt University, Scotland <i>Good-deal bounds in a regime-switching diffusion market</i>
15h15 - 15h45	Coffee break and Poster session Chair: Steven Vanduffel
15h45 - 16h30	Invited speaker: Giulia Di Nunno , University of Oslo, Norway <i>Information and optimal investment in defaultable assets</i>
16h30 - 17h00	Contributed talk: Zorana Grbac, University of Evry, France <i>Rating based Lévy Libor model</i>
17h00 - 17h15	Closing by Griselda Deelstra