

3rd Actuarial and Financial Mathematics Day

February 04, 2005

Main speakers

Prof. dr. Rob Kaas - Universiteit van Amsterdam, NL
Compound Poisson distributions and GLM's: Tweedie's distribution

Dr. Lutz Schlögl - Lehman Brothers International, UK
Stochastic Methods for the Pricing and Risk Management of Portfolio Credit Derivatives

Other Speakers

Stéphane Loisel - Université Lyon, FR
Differentiation of some functionals of multidimensional risk processes and determination of optimal reserve allocation

Stijn Desmedt - Secura, BE
Actuarial pricing for minimum death guarantees in unit-linked life insurance: a multi-period capital allocation problem

Daphné de Leval - Watson Wyatt, BE
The introduction of a minimum return in defined contribution plans

Piotr Mularczyk - Warsaw University, PL
The economic efficiency of the insurance market The case of flood insurance

Cindy Courtois - UCL, BE
Discrete s-convex extremal distributions: theory and applications

Jessica Cariboni - JRC-EC, IT - KULeuven, BE
Credit pricing under Levy setting

Luis Valdivieso - KULeuven, BE
Parameter estimation for a IG-OU stochastic volatility model

Roger Lord - Tinbergen Instituut, NL - Rabobank, NL
Partially exact and bounded approximations for arithmetic Asian options

Michel Verschuere - Luminus Hasselt, BE - TU Wien, AT
On optimal forward investment in power markets

Steven Vanduffel - KULeuven, BE
Accurate closed-form approximations for constant continuous annuities



Paleis der Academiën
Auditorium Rubens
Hertogstraat 1
1000 Brussel

Registration

- * Participation is free of charge.
- * The number of participants is limited.
- * Lunch and Coffee are free of charge.
- * **Registration is required.**

* **Deadline for registration :**
JANUARY 15, 2005

* Registerate by sending an email to :
ann.deschepper@ua.ac.be

Please include the following information in your e-mail :

Name and surname
Affiliation and address
Participation in the lunch : yes/no
Vegetarian : yes/no
Participation in session :
morning/afternoon/full day

Organisation

Ann De Schepper - ann.deschepper@ua.ac.be

Jan Dhaene - jan.dhaene@econ.kuleuven.ac.be

Huguette Reynaerts - huguette.reynaerts@ugent.be

Wim Schoutens - wim.schoutens@wis.kuleuven.ac.be

Paul Van Goethem - pvgoethe@vub.ac.be

Michèle Vanmaele - michele.vanmaele@ugent.be



Sponsors

The Royal Flemish Academy of Belgium for Science and the Arts :

Paleis der Academiën
Hertogstraat 1
1000 Brussel



FWO - WOG Fundamentele Methoden en Technieken in de Wiskunde

F.W.O.-Vlaanderen
Egmontstraat 5
1000 Brussel

