

4th Actuarial and Financial Mathematics Day

February 10, 2006

Main speakers

René Dhondt - BVVO/Assuralia

Solvency II : As simple as possible, as complex as necessary (the story of a passionate challenge for actuaries)

Peter Jäckel - ABN Amro, UK

Model design in the derivatives industry

Other speakers

Katrien Antonio - Katholieke Universiteit Leuven

Actuarial statistics with GLMMs and GAMMs

Cindy Courtois - Université Catholique de Louvain

Stop-loss premium bounds on Markov martingale processes

Fernando Mierzejewski - Katholieke Universiteit Leuven

Dealing with bankruptcy and agency costs when allocating economic capital in banking and insurance

Dries Heyman - Universiteit Gent

Minimizing the (conditional) value-at-risk for a coupon-bearing bond using a bond put option

Ferry Permana - Technische Universiteit Delft, The Netherlands

A new approach for valuation and hedging of basket options

Jessica Cariboni - Joint Research Centre - European Commission - KULeuven

A Lévy-based intensity model for credit risk

João Garcia - Dexia

Comparing different approaches to allocate economic capital due to credit risk

Tetyana Kadankova - Universiteit Hasselt

Some boundary problems for general Lévy processes. Their connection with finance

Anastasia Kolodko - Weierstrass Institute, Berlin, Germany

Iterative procedure for pricing callable options

Daniel Sevcovic - Comenius University, Bratislava, Slovakia

On the risk adjusted pricing methodology based valuation of vanilla options and explanation of the volatility smile

Organisation

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Vrije Universiteit Brussel



Venue



Paleis der Academiën

Auditorium Rubens

Hertogstraat 1

1000 Brussel

Registration

* Participation is free of charge.

* The number of participants is limited.

* Lunch and Coffee will be offered for Free.

* **Registration is required.**

Register online at :

<http://www.AFMATHDay.UGent.be>

* **Deadline for registration :**

JANUARY 16, 2006

Sponsors

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

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