

5th Actuarial and Financial Mathematics Day

February 09, 2007

Main speakers

Dr. Andreas Tsanakas - Lloyds en City University, London, UK
Risk capital allocation: context, theory and applications

Dr. Philippe Balland - Merrill Lynch, London, UK
Hybrids

Other speakers

Robert Verlaak - Aon Belgium, Brussel en Katholieke Universiteit Leuven
Benchmark Rates for Excess of Loss Reinsurance Programs; A Generalised Mixed Non-Linear approach

An Chen - University of Bonn, Bonn, Germany
Hedging Guarantees under Interest Rate and Mortality Risk

Inge Koch - Universiteit Antwerpen
An alternative measure for positive dependency useful in insurance and finance

Fernando Mierzejewski - Katholieke Universiteit Leuven
An Actuarial Approach for the Analysis of Short-Run Monetary Equilibrium

Joseph Meaney - University College Cork, Ireland
Dealing with the volatility smile of Himalaya Options

Beata Stehlikova - Comenius University, Bratislava, Slovakia
Averaged bond prices in the generalized Cox-Ingersoll-Ross model of interest rates

Jacob Buitelaar - Rabobank International and TU Delft, The Netherlands
Control variates for callable Libor exotics

Michel Verschuere - Electrabel Trading and Portfolio Management, Electrabel, Brussel
Hedging under incomplete information: applications to EU carbon emissions market

Organisation

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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, 2007

Sponsors

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

Paleis der Academiën
Hertogstraat 1
1000 Brussel



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