CoTAcS: " Contemporary Topics in Actuarial Sciences"

Centre diocésain - 4 - 5 - 6 june 2014

Wednesday June 4th

9h30	*COFFEE BREAK*
10h	**Claude LEFÈVRE** *"Order statistics, polynomial structures and risk models in insurance and epidemic"*
11h	**Christophe DUTANG** *"Robust and bias-corrected estimation of the coefficient of tail dependence and extreme failure sets with application tobankruptcy and loss modeling "*
12h	*LUNCH*
13h30	**Soren ASMUSSEN** *"Portfolio size as function of the premium: modeling and optimization"*
14h30	**Florin AVRAM** *"A control problem for a two-dimensional risk process with capital transfers and dividends"*
15h30	*COFFEE BREAK*
16h	**Geoffrey NICHIL** *"Provisioning against borrowers default risk and solvency needs associated"*
17h	

Thursday June 5th

9h	**Youri KABANOV** *" In the life insurance business risky investments are dangerous "*
10h	*COFFEE BREAK*
10h30	**Claude MACCI** *"Asymptotic results for empirical means of independent geometric distributed random variables, and applications to weak records"*
11h30	**Dominik KORTSCHAK** *"Ruin problems for processes in a changing environment"*
12h30	*LUNCH*
14h	
20h	*WORKSHOP DINNER*

Friday June 6th

9h	**Stéphane LOISEL** *"TBA"*
10h	*COFFEE BREAK*
10h30	**Hansjoerg ALBRECHER** *" Risk Theory under Randomized Observations "*
11h30	**Lothar BREUER** *"Markov-modulated Brownian motion and its applications to insurance risk"*
12h30	*LUNCH*
14h	**Didier RUILLIÈRE** *"On certain transformations of Archimedean copulas"*
15h	**Manuel MORALES** *"On the Speed of Depletion and Drawdowns of a Lévy Insurance Risk Model"*
16h	

Invited Speakers

Hansjoerg Albrecher, Université de Lausanne

Søren Asmussen, Université d'Aarhus

Florin Avram, Université de Pau

Lothar Breuer, Université du Kent

Christophe Dutang, Université du Maine

Youri Kabanov, Université de Franche-Comté

Dominik Kortschak, Joanneum Research

Claude Lefèvre, Université libre de Bruxelles

Stéphane Loisel, Université Lyon 1

Claudio Macci, Université de Rome "Tor Vergata"

Manuel Morales, Université de Montréal

Geoffrey Nichil, Université de Lorraine & CAMCA-Assurances

Didier Rullière, Université Lyon 1