

CoTAcS: " Contemporary Topics in Actuarial Sciences"

Centre diocésain - 4 - 5 - 6 june 2014

Wednesday June 4th	Thursday June 5th	Friday June 6th	Invited Speakers
9h30	9h	9h	Hansjoerg Albrecher, Université de Lausanne
COFFEE BREAK	Youri KABANOV <i>"In the life insurance business risky investments are dangerous "</i>	Stéphane LOISEL <i>"TBA"</i>	Soren Asmussen, Université d'Aarhus
10h	COFFEE BREAK	10h	Florin Avram, Université de Pau
Claude LEFÈVRE <i>"Order statistics, polynomial structures and risk models in insurance and epidemic"</i>	10h30	COFFEE BREAK	Lothar Breuer, Université du Kent
11h	Claude MACCI <i>"Asymptotic results for empirical means of independent geometric distributed random variables, and applications to weak records"</i>	10h30	Christophe Dutang, Université du Maine
Christophe DUTANG <i>"Robust and bias-corrected estimation of the coefficient of tail dependence and extreme failure sets with application to bankruptcy and loss modeling "</i>	11h30	Hansjoerg ALBRECHER <i>" Risk Theory under Randomized Observations "</i>	Youri Kabanov, Université de Franche-Comté
12h	Dominik KORTSCHAK <i>"Ruin problems for processes in a changing environment"</i>	11h30	Dominik Kortschak, Joanneum Research
LUNCH	12h30	Lothar BREUER <i>"Markov-modulated Brownian motion and its applications to insurance risk"</i>	Claude Lefèvre, Université libre de Bruxelles
13h30	LUNCH	12h30	Stéphane Loisel, Université Lyon 1
Soren ASMUSSEN <i>"Portfolio size as function of the premium: modeling and optimization"</i>	14h	LUNCH	Claudio Macci, Université de Rome "Tor Vergata"
14h30	Didier RULLIÈRE <i>"On certain transformations of Archimedean copulas"</i>	14h	Manuel Morales, Université de Montréal
Florin AVRAM <i>"A control problem for a two-dimensional risk process with capital transfers and dividends"</i>	15h	Manuel MORALES <i>"On the Speed of Depletion and Drawdowns of a Lévy Insurance Risk Model"</i>	Geoffrey Nichil, Université de Lorraine & CAMCA-Assurances
15h30	COFFEE BREAK	16h	Didier Rullière, Université Lyon 1
COFFEE BREAK	20h		
16h	WORKSHOP DINNER		
Geoffrey NICHIL <i>"Provisioning against borrowers default risk and solvency needs associated"</i>			
17h			