

Department of Statistics & Insurance Science

Invited Speakers:

Mike Murphy
(London School of Economics)

Omer Gebizlioglu
(Kadir Has University, İstanbul)

Bjørn Sundt
(Oslo, Norway)

Zinoviy Landsman
(University of Haifa)

Katrien Antonio
(University of Leuven)

Organizers:

Department of Statistics and Insurance
Science of the University of Piraeus
Insurance Training and Examinations
Committee, Ministry of Economy.

Chairman: Georgios Pitselis



Place:

University of Piraeus,
80 Karaoli & Dimitriou Str.
Conference Room

Date:

Opening: 9:30
Friday 14 of October 2011

Free Admission

No prior registration is needed.



U N I V E R S I T Y O F P I R A E U S
DEPARTMENT OF STATISTICS AND INSURANCE SCIENCE

Actuarial and Risk Measures
Workshop
3rd Actuarial Day 2011

Place: University of Piraeus, 80 Karaoli & Dimitriou Str. Conference Room
Date: Friday 14 of October 2011
Opening: 9:30

Program

**Mortality trends in recent decades in Eastern and Western Europe:
contrasts, correlates and consequences.**

Mike Murphy
London School of Economics
Time 9:30-10:15

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Some aspects of actuarial modeling
Omer.L.Gebizlioglu
Kadir Has University, İstanbul
Time 10:15-11:00

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Break 11:00-11:30

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From Panjer to De Pril. An example of unification
Bjørn Sundt
Oslo
Time 11:30-12:15

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On the tail mean-variance optimal portfolio selection
Zinoviy Landsman
Department of Statistics, University of Haifa
12:15-13:00

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Micro-level Stochastic Loss Reserving
Katrien Antonio
University of Leuven
13:00-13:45