

2012

University of Piraeus
Department of Statistics & Insurance Science
and Bank of Greece

<http://stat.unipi.gr/workshops/>

Actuarial Science & Risk Measures Workshop on Solvency II

Invited Speakers:

- **Mark Goovaerts** (*University of Leuven*)
- **Alois Gisler** (*ETH Zurich*)
- **Mogens Steffensen** (*University of Copenhagen*)
- **Hansjoerg Albrecher** (*University of Lausanne*)

Organizers:

Bank of Greece
Department of Statistics and Insurance Science of the University
of Piraeus

Co-Chairman:

Ioannis Chatzivasiloglou (Bank of Greece)
Georgios Pitselis (University of Piraeus)

Bank of Greece, Headquarters
Entrance: Corner of Edouardou Lo str with Stadiou str.
Conference Room: N212-214, 2nd floor

Registrations until 9 of May 2012

tel. 2104142005

email: eroditou@unipi.gr

Venue: Bank of Greece,
Headquarters

Entrance: Corner of
Edouardou Lo str with
Stadiou str.

Conference Room:
N212-214, 2nd floor

Date: Friday, 11th of May 2012

Opening: 09:00

Free Admission

Registration and
presentation of ID or
passport are required to
enter the conference area.





BANK OF GREECE
EUROSYSTEM

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
a n d B A N K O F G R E E C E

Actuarial and Risk Measures
Workshop
on Solvency II
1st Actuarial Day 2012

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Program

Welcome by (Bank of Greece & University of Piraeus)
9:30-10:00

Solvency Capital : The challenge between Theory and Practice

Mark Goovaerts
University of Leuven
Time 10:00-10:40

Risk Margins and Ruin Concepts for Insurance Portfolios

Hansjoerg Albrecher
University of Lausanne
Time 10:40-11:20

Reserving for Solvency II: In the Footprints of Prudence

Mogens Steffensen
University of Copenhagen
Time 11:20-12:00

Break 12:00-12:30

The art of designing a standard model and a comparison of the Insurance Risk model in the SST and in Solvency II

**Alois Gisler
ETH Zurich
12:30-13:10**

Robust Loss Reserving applied to Non-life Risk in Solvency II

**Georgios Pitselis
University of Piraeus
13:10 -13:40**

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