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

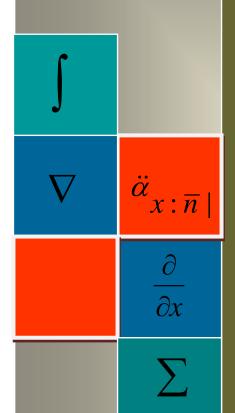
Department of Statistics and Insurance Science of the University of Piraeus

#### 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, 2<sup>nd</sup> 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, 2<sup>nd</sup> floor

Date: Friday, 11<sup>th</sup> of May 2012

Opening: 09:00

#### **Free Admission**

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





### UNIVERSITY OF PIRAEUS DEPARTMENT OF STATISTICS AND INSURANCE SCIENCE and BANK OF GREECE

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

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Conference Room: N. 212-214, 2nd Floor,

Date: Friday 11 of May 2012

Opening: 9:00

#### **Program**

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

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**Solvency Capital: The challenge between Theory and Practice** 

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

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**Risk Margins and Ruin Concepts for Insurance Portfolios** 

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

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**Reserving for Solvency II: In the Footprints of Prudence** 

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

Break 12:00-12:30

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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

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

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

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