2012

University of Piraeus Department of Statistics & Insurance Science

http://stat.unipi.gr/workshops

Actuarial Science & Risk Measures Workshop Risk Dependency & Ruin

Invited Speakers:

- Hans Gerber (University of Lausanne)
- Nikolai Kolev (University of Sao Paulo)
- Alexandru Asimit (City University)
- David Landriault (University of Waterloo)
- **Georgios Pitselis** (University of Piraeus)
- Georgios Psarrakos (University of Piraeus)

Organizers:

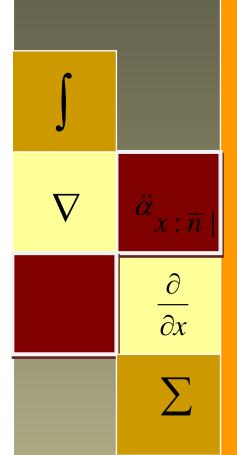
Master of Actuarial Science & Risk Management
Department of Statistics and Insurance Science
University of Piraeus

Co-Chairman:

Glezakos Michael (University of Piraeus) Georgios Pitselis (University of Piraeus)

> Entrance: University of Piraeus 80, Karaoli & Dimitriou, str. Conference Room: Main Floor

Registrations until 5 of November 2012 tel. 2104142307 email: aretikon@unipi.gr



Venue: University of Piraeus Entrance: 80 Karaoli and

Dimitriou, str.

Conference Room:

Main Floor

Date: Friday, 9th of November 2012 Opening: 09:00

Free Admission

Registration is required to enter the conference area.



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 POSTGRADUATE PROGRAM IN ACTUARIAL SCIENCE AND RISK INSURANCE

Actuarial and Risk Measures Workshop on Risk Dependency and Ruin

Friday 9 of November 2012

Conference Room: Main Floor, Entrance: 80 Karaoli & Dimitriou, Piraeus

Program

09.15'- 09.30' : Welcome

09.30´- 10.10´: "The Omega model: from bankruptcy to occupation times in the red", Hans Gerber, University of Lausanne.

10.10'- 10.50' : "Extended Marshall-Olkin Model and Actuarial Applications", Nikolai Kolev, University of Sao Paolo.

10.50′- 11.30′: "Dependence and Risk Aggregation", Alexandru Asimit, City University.

11.30'- 12.00': Break

12.00'- 12.40' : "On the number of IBNR claims with renewal claim arrivals", David Landriault, University of Waterloo.

12.40'- 13.10': "Credible Risk Measures", Georgios Pitselis, University of Piraeus.

13.10´- 13.40´: "Some results on the distribution of the deficit at the time of ruin in the renewal risk model", Georgios Psarrakos, University of Piraeus.

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