

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)

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.

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

Registrations until 5 of November 2012

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U N I V E R S I T Y O F P I R A E U S
D E P A R T M E N T O F S T A T I S T I C S A N D I N S U R A N C E S C I E N C E
P O S T G R A D U A T E P R O G R A M I N A C T U A R I A L S C I E N C E A N D R I S K I N S U R A N C E

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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aretikon@unipi.gr**