IME 2011 TRIESTE

Friday 17 June 2011

9.00 - 10.00	Plenary talk (Conference Hall): **J. Garrido, Risk Management for Heavy Tails, Black Swans and other Catastrophes** - chair: Maria de Lourdes Centeno				
10.00-11.00		CONFERENCE HALL	ROOM 0B	ROOM 1B	ROOM 3AA
		Statistical Methods - chair: Steven Vanduffel	**Finance -** chair: Uwe Schmock	**Life Annuities and Pensions -** chair: Marilena Sibillo	
Concurrent sessions	10.00-10.20	Raimondo Manca, **Dmitrii Silvestrov**, Evelina Silvestrova: Computational algorithms for moments of accumulated Markov and semi-Markov rewards	Francesco Menoncin, **Elena Vigna**: A note on time-consistent mean-variance policies	**Roberta Melis**, Alessandro Trudda: Stochastic risk indicators for pay-as-you-go pension fund	
	10.20-10.40	**Gracinda R. Guerreiro**, João T. Mexia, M. Fátima Miguens: A model for open populations subject to periodical re-classifications	Jun Fu, Hans U. Gerber, **Hailiang Yang**: On optimal portfolios with derivatives in a regime-switching market	Ilaria Colivicchi, Gabriella Piscopo, **Emanuele Vannucci**: Dynamic strategies for guaranteed pension plans risk management	
	10.40-11.00	Ayşen Apaydın, Fatih Tank, **Özlem Türkşen**: Assessment of an insurance problem as a multi-objective optimization problem	**Roger J.A. Laeven**, Mitja A. Stadje: Robust portfolio choice and indifference valuation	Abdou Kelani, **François Quittard-Pinon**: Pricing Equity Index Annuities with surrender options in four models	
11.00-11.30	Coffee break				
11.30-13.10		CONFERENCE HALL	ROOM 0B	ROOM 1B	ROOM 3AA
		Risk Theory - chair: Rob Kaas	**Finance -** chair: Costanza Torricelli	**Reinsurance -** chair: Flavio Pressacco	**Life Insurance and Insurance Markets -** chair: François Quittard-Pinon

Concurrent sessions	11.30-11.50	**Agnieszka I. Bergel**, Alfredo D. Egidio dos Reis: Further notes on the maximum severity of ruin in an Erlang(n) risk process	**Joã Beleza Sousa**, M. L. Esquível, R. M. Gaspar: Machine learning Vasicek model calibration with Gaussian processes for portfolios	Hansjoerg Albrecher, **Sandra Haas**: The joint perspective of cedent and reinsurer on the optimality of reinsurance contracts	Carole Bernard, **Olivier Le Courtois**: Asset risk management of participating contracts
	11.50-12.10	**Yiqing Chen**: A stochastic difference equation with dependent and heavy-tailed inputs and its application to ruin theory	**Jerome Pansera**: Risk minimization, risk management, and nested stochastic modeling	Flavio Pressacco, Paolo Serafini, **Laura Ziani**: The influence of correlation and loading on efficient retentions in variable quota share proportional reinsurance	**Alvaro Montealegre Moyano**: A comparison between different numerical schemes (or approaches) for the valuation of unit-linked contracts embedding a surrender option
	12.10-12.30	Søren Asmussen, **Romain Biard**: Ruin probabilities for a regenerative Poisson gap generated risk process	Jan Dhaene, **Daniël Linders**, Wim Schoutens: A model-free index for the degree of herd behavior between dependent random variables	**Yuriy Krvavych**: Managing exposure to reinsurance credit risk	**Rute Carrujo**, Gracinda R. Guerreiro, Manuel L. Esquível: On a continuous time Markov chain model for Long Term Care
	12.30-12.50	Zied Ben-Salah, **Manuel Morales**: On the ruin problem for a Markov additive risk process	Carole Bernard, **Steven Vanduffel**: Financial bounds for insurance claims	Roy Cerqueti, **Rachele Foschi**, Fabio Spizzichino: An application to excess-of-loss and proportional reinsurance contracts of transformations of multivariate mixed Poisson processes	Ushani Dias, Jeyaraj Vadiveloo, **Emiliano A. Valdez**: Life insurance policy termination and survivorship
	12.50-13.10	Hansjörg Albrecher, Corina Constantinescu, **Stéphane Loisel**: Explicit ruin formulas for models with dependence among risks	Jan Dhaene, Marc Goovaerts, **Koen Van Weert**: Comonotonic approximations for a generalized provisioning problem with application to optimal portfolio selection	**Paolo De Angelis**, Nicolino D'Ortona, Gabriella Marcarelli: Optimal reinsurance programs bearing demographic risk	Sheng-Hung Chen, **Yi-Chang Chen**, Hung-An Lee: Cross-country determinants of efficiency in insurance company: the role of insurance market development and country risk

13.10-13.30	Closing remarks (Conference Hall)
13.30-14.30	Lunch
14.30-23.00	Excursion