



UPCOMING CONFERENCE—CALL FOR PAPERS

SECOND BRAZILIAN CONFERENCE ON STATISTICAL MODELLING IN INSURANCE AND FINANCE

The Institute of Mathematics and Statistics of the University of São Paulo is organizing the Second Brazilian Conference on Statistical Modelling in Insurance and Finance, to be held August 29–September 2, 2005, at the Hotel “Recanto das Toninhas” in “Praia das Toninhas” (Toninhas’ Beach), Ubatuba, São Paulo, Brazil.

The conference aims at providing a forum for the presentation of state-of-the-art research in the development, implementation, and real-world applications of statistical models in actuarial sciences and finance. It is open to both academic and non-academic communities and is specifically designed to contribute to fostering the cooperation between practitioners and theoreticians in the field.

The conference program promotes discussion and interchange between junior and senior scientists. Several short courses, round tables, and sessions devoted to real practical problems are being organized. A special prize for the best student presentation will be awarded. English will be the official language within the event.

The conference encourages the submission of original research papers, work-in-progress reports, future research proposals, and student papers. Topics of interest include, but are not limited to:

- Collective Risk Models and Ruin Theory
- Elliptical Distributions and Applications
- Extreme Value Theory and Applications
- Insurance (Life, Non-life, Pension and Health) and Reinsurance
- Risk Measures and Portfolio Selection
- Statistical Analysis of Insurance and Financial Data
- Stochastic Processes in Finance and Insurance

An extended abstract of four pages should be submitted by e-mailing a PDF file to ubatuba@ime.usp.br. The accepted papers will be published in *Proceedings*.

Important Dates:

Submission deadline: April 30, 2005

Notification to authors: May 31, 2005

Final LaTeX version due: June 25, 2005

On-line registration deadline: July 1, 2005

Please visit the conference Web site at www.ime.usp.br/~ubatuba for further details.