



SOCIETY OF ACTUARIES

Article from:

North American Actuarial Journal

Volume 13 – Number 2



UNIVERSITY OF
THE AEGEAN

KATHOLIEKE UNIVERSITEIT
LEUVEN

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DE LOUVAIN



UNIVERSITY OF
COPENHAGEN

6th Conference in Actuarial Science & Finance on Samos, June 3-6, 2010

The Department of Statistics & Actuarial – Financial Mathematics of University of the Aegean is pleased to host the 6th Samos Conference. Detailed information can be found on the web site:

<http://www.actuar.aegean.gr/samos2010/>

This event, jointly organized with the *Katholieke Universiteit Leuven*, the *Université Catholique de Louvain* and the *Københavns Universitet*, provides a forum for state-of-the-art results in the area of actuarial science and finance. The meeting is open to people from Universities, Insurance Companies, Banks, Consulting Firms or Regulatory Authorities, interested in actuarial - financial mathematics.

Topics:

- *Modelling Catastrophic Risks in Insurance and Finance* (Chair: **Holger Drees**)
- *Risk Measures in Non-Life Insurance and Portfolio Management* (Chair: **Zinovy Landsman**)
- *Risk and Stochastic Control* (Chair: **Soeren Asmussen**)
- *Financial Risk Management* (Chair: **Thaleia Zariphopoulou**)
- *Modelling Dependence in Multivariate Risk* (Chair: **Gena Samorodnitsky**)
- *Decision Making in Life, Health and Pension Insurance* (Chair: **Mogens Steffensen**)

A short course will be given before the conference (*May 31 – June 2*) under the title:

- *Financial Modelling with Levy Processes*,
by **Rama Cont** – *Columbia University, USA*

Invited Speakers:

- **Philippe Soulier** – *University Paris X, France*
- **Paul Embrechts** – *ETH Zurich, Switzerland*
- **Peter Glynn** – *Stanford University, USA*
- **Xunyu Zhou** – *Oxford University, United Kingdom*
- **Henrik Hult** – *KTH (Royal Institute of Technology), Sweden*
- **Erhan Bayraktar** – *University of Michigan, USA*
- **Seva Shneer** – *Eurnadom, The Netherlands*

Scientific Committee:

Albrecher Hansjoerg	Gerber Hans	Mikosch Thomas	Samorodnitsky Gena
Asmussen Soeren	Goovaerts Marc	Morettin Pedro	Steffensen Mogens
Cheliotis Dimitris	Konstantinides Dimitrios	Ng Kai Wang	Teugels Jef
Drees Holger	Makov Udi	PapaioanouTakis (Chair)	Tang Qihe
Foss Serguei	Marceau Etienne		Zariphopoulou Thaleia