



SOCIETY OF ACTUARIES

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6th Conference in Actuarial Science & Finance

on Samos (Greece), 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: **Zinovyi 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

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