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THE 15TH INTERNATIONAL CONGRESS ON INSURANCE: MATHEMATICS AND ECONOMICS

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By Ermanno Pitacco

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The 15th International Congress on INSURANCE: MATHEMATICS AND ECONOMICS was held in Trieste, Italy on June14-17, 2011, hosted by the University of Trieste.

The three invited speakers dealt with topics of outstanding interest. In particular:

- David Blake, director of the Pension Institute of the Cass Business School (London), delivered a lecture on "Longevity as an Asset Class";
- Maria de Lourdes Centeno, professor at the Lisbon University, talked about "Optimal reinsurance strategies";
- Jose Garrido, professor at the Concordia University (Canada), discussed problems concerning "Risk management for heavy tails, black swans and other catastrophes."

During the congress 155 papers were presented, arranged in four concurrent sessions, and grouped in the following topics: risk theory, finance, statistical methods, risk measures, life insurance, non-life insurance, reinsurance, life annuities and pensions, mortality and longevity, risk management and solvency, insurance economics, insurance markets.

More than 200 participants, coming from five continents, attended the various sessions.

The Organizing Committee was chaired by Ermanno Pitacco and Romano Isler (secretary), Anna Rita Bacinello, Pietro Millossovich, Annamaria Olivieri, and Marco Zecchin served on the committee. The editors and several associate editors of the *Insurance: Mathematics and Economics* journal as well as Anna Rita Bacinello, Annamaria Olivieri, Flavio Pressacco Expanding Horizons Home

Education and Research Section

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The abstracts of the papers presented at the congress are available on the <u>website</u>, under Programme>Proceedings.

The next IME Congress will be held in Hong Kong, June 28-30, 2012, organized by the Department of Statistics and Actuarial Science, University of Hong Kong. The IME Congress will be included in the events to celebrate the centennial of the University of Hong Kong. The keynote speakers will be Marc Goovaerts (K. U. Leuven, Belgium), Shirley Shao (China Life Insurance Company Ltd., China), and Mogens Steffensen (University of Copenhagen, Denmark). For more information, visit the IME 2012 website.

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