

Journée de Contact FNRS

Groupe Sciences Actuarielles

INSURANCE & FINANCE

Friday, November 17, 2006, Université Libre de Bruxelles

- 8h45 : Welcome, registration
- 9h00 – 9h45 : **Pierre Devolder**, UCL, Louvain-la-Neuve, Belgium
“An application of Magrabe Options to joined financial and longevity risks”
- 9h45 – 10h30 : **Steve Haberman**, Cass Business School, City University, London, United Kingdom
“The Annuity Problem”
- 10h30 – 11h00: Coffee break
- 11h00 – 11h45 : **Nizar Touzi**, Ecole Polytechnique, Paris, France
“Optimal consumption and investment under capital gains taxes”
- 11h45 – 12h30 : **Michèle Vanmaele**, Ghent University, Ghent, Belgium
“Static super-replicating strategies for a class of exotic options”
- 12h30 – 14h30 : Lunch
- 14h30 – 15h15 : **Andreas Christmann**, VUB, Brussels, Belgium
“Empirical risk minimization for car insurance data”
- 15h15 – 16h00 : **Ana da Silva Soares**, ULB, Brussels, Belgium
“Risk processes analyzed as fluid queues”
- 16h00 – 16h30 : Coffee break
- 16h30 – 17h15 : **Jean-Marie Maes ou Laurence Mehaudens**, Mensura et Fortis, Brussels, Belgium
“Applicabilité du test suisse de solvabilité aux assurances accidents du travail dans la perspective de Solvabilité II”

This meeting will take place at Université Libre de Bruxelles, campus Plaine, Bât.NO - 9^{ème} niveau – local 2.NO.906, boulevard du Triomphe, 1050 Bruxelles. For more details, please visit the webpage : <http://www.ulb.ac.be/facs/sciences/math/conf.html>