1st Flemish Actuarial and Financial Mathematics Day

jointly organised by

Ghent University, University of Antwerp, Vrije Universiteit Brussel and Katholieke Universiteit Leuven

K.U.Leuven, 5 February 2003
Naamsestraat 69, B-3000 Leuven
Room 00.86

Dear colleagues,

We invite you to participate at the First Flemish Actuarial and Financial Mathematics Day jointly organized by Ghent University, University of Antwerp, Vrije Universiteit Brussel and Katholieke Universiteit Leuven. This symposium takes place on February 5, 2003 in Leuven.

The main purpose of this symposium is to provide a platform where Belgian researchers and practitioners in the field of Actuarial and/or Financial Mathematics can meet and discuss their work in an informal way.

All who is interested may attend this meeting. No fee is charged.

The morning sessions are opened by the invited speaker, Prof. E. Valdez of the University of New South Wales, Sydney, Australia. The other talks are given by Flemish researchers and doctoral students working in the field of actuarial and/or financial mathematics. At noon there is a possibility for further discussions during lunch (at own expenses). In the afternoon there is another session of short communications.

We are convinced that such symposium provides the occasion to meet with other researchers or practitioners working in the same field.

We are looking forward to welcome you in Leuven on February 5, 2003.

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PROGRAMME

9.00 – 9.30	**Welcome**	
9.30 – 10.30	Emiliano A. Valdez (The University of New South Wales, Sydney)	An Economic Model for Relative Importance
10.30 – 11.00	**Coffee**	
11.00 – 11.30	Johan Segers (K.U.Leuven-Tilburg University)	Extremes in Finance and Insurance
11.30 – 12.00	Huguette Reynaerts (R.U.Gent)	Sensitivity Analysis for the Pricing of European Call Options in a Binary Tree Model
12.00 – 14.00	**Lunch**	
14.00 – 14.30	Anouk Claes (U.I. Antwerpen)	Inter-temporal Stability of the European Credit Spread Co-movement Structure
14.30 – 15.00	Michel Verschuere (K.U.Leuven)	The Modelling of Electricity Markets
15.00 – 15.30	**Coffee**	
15.30 – 16.00	Bert Verstraete (R.U.Gent)	Trading off Portfolio Insurance and Expected Return
16.00 – 16.30	Tom Hoedemaekers (K.U.Leuven)	Claims Reserving Using Generalised Linear Models
16.30 – 17.00	Steven Vanduffel (K.U.Leuven)	Optimal Portfolio Selection

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