AFMathConf 2012

PROGRAMME
<table>
<thead>
<tr>
<th>Time</th>
<th>Event</th>
</tr>
</thead>
<tbody>
<tr>
<td>08h30 - 08h55</td>
<td>Registration</td>
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<tr>
<td>08h55 – 09h00</td>
<td>Welcome by <strong>Michèle Vanmaele</strong></td>
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<td>Chair: Peter Leoni</td>
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| 09h00 - 09h45 | **Invited speaker: Thaleia Zariphopoulou**, University of Oxford, UK and University of Texas at Austin, USA  
*Infinitesimal mean-variance, convergence and time-consistency* |
| 09h45 - 10h15 | Contributed talk: **Salvatore Federico**, Université Paris 7, France  
*Investment-consumption choices in a mixed liquid/illiquid market* |
| 10h15 - 10h45 | Coffee break                                                        |
|              | Chair: Monique Jeanblanc                                            |
| 10h45 - 11h30 | **Invited speaker: Rüdiger Frey**, Universität Leipzig, Germany and WU Vienna, Austria  
*Dynamics of Corporate Security Prices and Option Pricing in Firm Value Models with Incomplete Information* |
| 11h30 - 12h00 | Contributed talk: **Asma Khedher**, CMA, University of Oslo, Norway  
*Pricing of options in a bivariate jump market and stability to model risk* |
| 12h00 - 12h30 | Poster storm session                                                |
| 12h30 - 14h00 | Sandwich lunch and **Poster session**                               |
|              | Chair: Jan Dhaene                                                   |
| 14h00 – 14h45 | **Invited speaker: Cornelis W. Oosterlee**, CWI Amsterdam & Delft University of Technology, The Netherlands  
*Efficient valuation methods for contracts in finance and insurance* |
| 14h45 - 15h15 | Contributed talk: **Marie Chazal**, Université Libre de Bruxelles, Belgium  
*Option pricing in a one-dimensional affine term structure model via spectral representations* |
| 15h15 – 15h45 | Coffee break and **Poster session**                                 |
|              | Chair: Pierre Patie                                                 |
| 15h45 – 16h30 | **Invited speaker: Erhan Bayraktar**, University of Michigan, USA  
*Liquidation in Limit Order Books with Controlled Intensity* |
| 16h30 – 17h15 | **Invited speaker: Alexandre Novikov**, University of Technology of Sydney, Australia  
*Pricing of volume-weighted average options: analytical approximations and numerical results* |
| 19h30 - 22h00 | Conference Dinner at University Foundation                          |
Programme - Poster session

Thursday 09 February 2012 and Friday 10 February 2012

- Emil Serban Badila, Eindhoven University, The Netherlands
  Dependencies in risk models and their dual queueing models
- Lluis Bermudez, Universitat de Barcelona, Spain
  Bayesian estimation of the correlation matrix between lines of business for non life underwriting module SCR
- Lluis Bermudez, Universitat de Barcelona, Spain
  How to deal with unobserved heterogeneity when modelling bivariate claim counts
- Pedro Corte-Real, Faculdade Ciencias e Tecnologia - UNL, Portugal
  Using Weighted Distributions to Model Operational Risk
- Maria Govorun, Université Libre de Bruxelles, Belgium
  Pension reserves and its longevity risk using phase-type methods
- Tinne Haentjens, University of Antwerp, Belgium
  ADI schemes for the numerical solution of the Heston-Hull-White PDE
- Christian Hilpert, Bonn Graduate School of Economics, Germany
  The Effect of Secondary Markets on Equity-Linked Life Insurance with Surrender Guarantees
- Mar Jori, University of Barcelona, Spain
  Deciding the sale of the life insurance policy in case of illness
- Mikhail Krayzler, Technische Universität München, Germany
  Pricing of Guaranteed Minimum Benefits in Variable Annuities
- Reinaldo Marques, University of Oslo, Norway
  Dynamic asset allocation of Brazilian Actuarial funds
- Rosaria Monter, University of the Balearic Islands, Spain
  Optimal asset-allocation for pension funds considering macroeconomic conditions and labor income uncertainty
- Luca Regis, University of Torino, Italy
  Dynamic hedging of life insurance reserves
- Steven Simon, Vrije Universiteit Brussel and KPMG, Belgium
  Assessing Systematic Risk in the Insurance Sector
- Jaap Spreeuw, City University London, Cass Business School, UK
  The Markov chain interest model: analysis of the investment and insurance risk for life insurance contracts
- Keiichi Tanaka, Tokyo Metropolitan University, Japan
  Regime Switching in Real Options
- Filip Uzelac, Bonn Graduate School of Economics, Germany
  Surrender Guarantees in Equity-Linked Life Insurance Contracts: The Effect of Macroeconomic Risk
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| 09h00 - 09h45 | **Invited speaker:** Stéphane Loisel, Université Lyon 1 - I.S.F.A., France  
Ruin theory with dependent risks           |
| 09h45 - 10h15 | Contributed talk: Lukasz Delong, Warsaw School of Economics, Poland  
No-good-deal, local mean-variance and ambiguity risk pricing and hedging for an insurance payment process |
| 10h15 - 10h45 | Coffee break and Poster session                                        |
| 10h45 - 11h30 | **Invited speaker:** Ludger Rüschendorf, University of Freiburg, Germany  
Ordering of risks and worst case dependence structures |
| 11h30 - 12h00 | Contributed talk: Monika Forys, K.U.Leuven, Belgium  
FIX - The Fear Index |
| 12h00 - 12h30 | Contributed talk: Roman Muraviev, ETH Zürich, Switzerland  
Natural selection with habits and learning in heterogeneous economies |
| 12h30 - 14h00 | Sandwich lunch and Poster session                                       |
| 14h00 - 14h45 | **Invited speaker:** Annamaria Olivieri, University of Parma, Italy  
Variable Annuities as Life Insurance Packages: A Unifying Approach to the Valuation of Guarantees |
| 14h45 - 15h15 | Contributed talk: Matthias Boerger, IFA Ulm & Ulm University, Germany  
Modeling Mortality Trend under Modern Solvency Regimes |
| 15h15 - 15h45 | Coffee break and Poster session                                        |
| 15h45 - 16h30 | **Invited speaker:** Anja De Waegenare, Tilburg University, The Netherlands  
Longevity risk management |
| 16h30 - 17h00 | Contributed talk: Donatien Hainaut, ESC Rennes Business School and ENSAE, France  
Multi Dimensional Lee-Carter model with switching mortality process |
| 17h00 - 17h15 | Coffee break and Poster session                                        |