

2nd CONFERENCE IN ACTUARIAL SCIENCE AND FINANCE IN SAMOS SEPTEMBER 20-22, 2002, GREECE

The Department of Statistics & Actuarial Science of the University of the Aegean is pleased to host the 2nd Conference in Actuarial Science and Finance, to be held in Samos, on September 20-22, 2002.

This event is jointly organized with the Katholieke Universiteit Leuven (Department of Applied Economics and Department of Mathematics) and the Université catholique de Louvain (Institute of Statistics and Actuarial research group), Belgium.

The Conference allows the presentation of the latest works in the area of actuarial science and finance. It is open to all persons interested in actuarial science and finance, be they from universities, insurance companies, banks, consulting firms or regulatory authorities. The conference aims to facilitate the contact and the communication between the practitioners and the researchers; a special session will be devoted to different aspects of actuarial practice.

The main topics include

- Life, pension and health insurance
- Collective Risk Models, Dynamic Solvency Testing
- Claims Distributions and Statistics
- Nonlife insurance
- Extreme Value Theory and Applications
- Financial Risk Management

A number of sessions will explore the different aspects of these areas.

There will 3 pre-conference short courses from September 16-19, 2002:

- Extremes, with applications in insurance and finance, by Professor J. Teugels
- Modelling of dependence, by Professor J. Dhaene
- Building projected lifetables to manage the longevity risk, by Professor M. Denuit

Postgraduate students and young reseachers are specially welcome.

For further information, please refer to
<http://www.stat.ucl.ac.be/Samos2002/>