

INTERNATIONAL CONFERENCES

From 2009 the Actuarial Profession is pleased to publish, free of charge, in *Annals of Actuarial Science*, announcements of major international actuarial conferences.

Please email your announcements to Nicky Wilkinson, Journals Administrator at nicky.wilkinson@actuaries.org.uk

Please see over for details of the 6th Conference in Actuarial Science & Finance on Samos, June 3-6, 2010.



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6th CONFERENCE IN ACTUARIAL SCIENCE & FINANCE ON SAMOS, JUNE 3-6, 2010

The Department of Statistics & Actuarial — Financial Mathematics of University of the Aegean is pleased to host the 6th Samos Conference. Detailed information can be found on the web site:

<http://www.actuar.aegean.gr/samos2010/>

This event, jointly organized with the *Katholieke Universiteit Leuven*, the *Université Catholique de Louvain* and the *Københavns Universitet*, provides a forum for state-of-the-art results in the area of actuarial science and finance. The meeting is open to people from Universities, Insurance Companies, Banks, Consulting Firms or Regulatory Authorities, interested in actuarial — financial mathematics.

Topics:

- *Modelling Catastrophic Risks in Insurance and Finance* (Chair: **Holger Drees**)
- *Risk Measures in Non-Life Insurance and Portfolio Management* (Chair: **Zinovy Landsman**)
- *Risk and Stochastic Control* (Chair: **Soeren Asmussen**)
- *Financial Risk Management* (Chair: **Thaleia Zariphopoulou**)
- *Modelling Dependence in Multivariate Risk* (Chair: **Gena Samorodnitsky**)
- *Decision Making in Life, Health and Pension Insurance* (Chair: **Mogens Steffensen**)

A **short course** will be given before the conference (*May 31 to June 2*) under the title:

- *Financial Modelling with Levy Processes*, by **Rama Cont** — *Columbia University, USA*

Invited Speakers:

- **Philippe Soulier** — *University Paris X, France*
- **Paul Embrechts** — *ETH Zurich, Switzerland*
- **Peter Glynn** — *Stanford University, USA*
- **Xunyu Zhou** — *Oxford University, United Kingdom*
- **Henrik Hult** — *KTH (Royal Institute of Technology), Sweden*
- **Erhan Bayraktar** — *University of Michigan, USA*
- **Seva Shneer** — *Eurnadom, The Netherlands*

Scientific Committee:

Albrecher Hansjoerg

Asmussen Soeren

Cheliotis Dimitris

Drees Holger

Foss Serguei

Gerber Hans

Goovaerts Marc

Konstantinides Dimitrios

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Marceau Etienne

Mikosch Thomas

Morettin Pedro

Ng Kai Wang

PapaioanouTakis (Chair)

Samorodnitsky Gena

Steffensen Mogens

Teugels Jef

Tang Qihe

Zariphopoulou Thaleia