CMO Workshop 15w5021 Recent Advances in Actuarial Mathematics, 25-30 October 2015

Workshop will be held and all meals will be served at **Hotel Hacienda Los Laureles**

Sunday, 25 October 2015			
2:00 PM	Check-in begins (front desk at your assigned hotel - open 24 hours)		
5:00 - 7:00	Informal gathering	Hotel Las Cupulas - mini bar	
7:30 - 10:00	DINNER		
	Name	**Title**	**Affiliation**
Monday, 26 October 2015			
7:30 - 8:45 AM	**BREAKFAST**		
8:45 - 9:00	Welcome and Introduction: Jan Dhaene, Sheldon Lin, and Emiliano Valdez		
Session 1: T1-Loss			
9:00 - 9:40	Bauer, Daniel	On the (mis-)use of models in actuarial research	Georgia State University
9:40 - 10:20	Verdonck, Tim	Robust methods for claims reserving	Katholieke Universiteit Leuven
10:20 - 11:00	Frees, Edward (Jed)	Insurance risk retention	University of Wisconsin- Madison
11:00 - 11:30	**BREAK**		
Learning Workshop			
11:30 - 12:30 PM	Nieto-Barajas, Luis E.	Dependence structures with applications to actuarial science	ITAM, Mexico
12:30 - 1:00	GROUP PHOTO		
1:00 - 2:00	**LUNCH**		
Session 2: T2-Stats			
2:00 - 2:40	Gan, Guojun	Efficient Greek calculation of variable annuity portfolios for dynamic hedging: A two-level metamodeling approach	University of Connecticut
2:40 - 3:20	Liu, Xiaoming	Maximum likelihood estimation for Markov aging mortality model	Western University
3:20 - 4:00	CANCELLED	CANCELLED	CANCELLED
4:00 - 4:30	**BREAK**		
Session 3: T3-Finance			
4:30 - 5:10	Bernard, Carole	Variable annuities with fees tied to VIX	University of Waterloo

5:10 - 5:50	Landsman, Zinoviy	General approach to the optimal portfolio selection	Univesity of Haifa
5:50 - 6:30	Milevsky, Moshe	Equitable retirement income tontines: mixing cohorts without discriminating	York University
7:00 - 9:00	**DINNER**		

Tuesday, 27 October 2015

7:30 - 9:00 AM	**BREAKFAST**		
Session 1: T4-Risk			
9:00 - 9:40	CANCELLED	CANCELLED	CANCELLED
9:40 - 10:20	Garrido, Jose	Bridging risk measures and classical ruin theory	Concordia University
10:20 - 11:00	Yang, Fan	Maximizing diversification benefits	University of Waterloo
11:00 - 11:30	**BREAK**		
Learning Workshop			
11:30 - 12:30 PM	Linders, Daniel	Option prices and model-free measurement of implied herd behavior in stock markets	KU Leuven
12:30 - 2:00	**LUNCH**		
Session 2: T5-Practice			
2:00 - 2:40	Landriault, David	On minimizing drawdown risks of lifetime investments	University of Waterloo
2:40 - 3:20	Pitacco, Ermanno	Product design in life insurance: two examples	University of Trieste
3:20 - 4:00	Villanueva, Oscar	Solvency II: Expectations and realities of its implementation in the Mexican insurance market	Agroasemex Mexico
4:00 - 4:30	**BREAK**		
Session 3: T1-Loss			
4:30 - 5:10	Badescu, Andrei	Insurance risk models with marked Poisson arrivals	University of Toronto
5:10 - 5:50	Vanduffel, Steven	Model risk assessment	Vrije Universiteit Brussel
5:50 - 6:30	Ren, Jiaodong	A multivariate aggregate loss model	Western University
7:00 - 9:00	**DINNER**		

Wednesday, 28 October 2015

7:30 - 8:30 AM	**BREAKFAST**		
Discussion			
8:30 - 9:40	Peng, Liang	Discussions on statistics in actuarial science	Georgia State University
Session 1: T2-Stats			
9:40 - 10:20	Frees, Edward (Jed)	Discussions on statistics in actuarial science - continued	University of Wisconsin- Madison
10:20 - 11:00	Lee, Gee	Rating endorsements using generalized linear models	University of Wisconsin- Madison
11:00 - 11:30	**BREAK**		
Learning Workshop			
11:30 - 12:30 PM	Morales, Manuel	Levy processes in collective risk theory	University of Montreal
12:30 - 2:00	**LUNCH**		
2:00 - 7:30	TOUR - Monte Alban - meeting place is Hotel Hacienda Los Laureles		
7:30 - 9:00	**DINNER**		

Thursday, 29 October 2015

7:30 - 9:00 AM	**BREAKFAST**		
Session 1: T4-Risk			
9:00 - 9:40	Zhang, Huan	Quantitative analysis of the basis risk of index-linked CAT risk securities	University of Iowa
9:40 - 10:20	Frostig, Esther	Risk processes with refracted claim	University of Haifa
10:20 - 11:00	Salahnejhad, Ahmad	Market-consistent actuarial valuation: application in pension valuation	University of Maastricht
11:00 - 11:30	**BREAK**		
Learning Workshop			
11:30 - 12:30 PM	Augustyniak, Maciej	Inference In hidden Markov models (HMMs)	University of Montreal
12:30 - 2:00	**LUNCH**		

Session 2: T3-Finance			
2:00 - 2:40	Sherris, Michael	Actuarial research on longevity and retirement financing at CEPAR	University of New South Wales
2:40 - 3:20	Martinez-Ovando, J Carlos	Bayesian nonparametric inference in asset allocation	ITAM, Mexico
3:20 - 4:00	Tang, Qihe	Losses given default in the presence of extreme risks	University of Iowa
4:00 - 4:30	**BREAK**		
Session 3: T2-Stats/T1-Loss			
4:30 - 5:10	Lu, Yi	Spatial modeling and analysis of insurance losses	Simon Fraser University
5:10 - 5:50	Gomez-Hernandez, Denise	Structural changes on SIEFORES' price yields based on investment portfolios	UAQ, Mexico
5:50 - 6:30	Xu, Cindy (Di)	On the analysis of time dependent aggregate claims	University of Waterloo
7:00 - 9:00	**DINNER**		

Friday, 30 October 2015

7:30 - 9:00 AM	**BREAKFAST**
9:00 - 10:30	Interactive discussion
10:30 - 11:00	Closing