Journée de mathématiques actuarielles et financières de Montréal

Montreal Actuarial and Financial Mathematics Day

16 MAI 2007, 9:00-16:30

Salle 6214, Pavillon André-Aisenstadt
Université de Montréal

Organizers : Louis G. Doray, Manuel Morales
(for abstracts, see www.dms.umontreal.ca/~doray/abs07.pdf)

9:00-9:30 Coffee and croissants (Room 6245)

Session 1: Statistical models

9:30-10:10 Alain Desgagné, Université du Québec à Montréal
Conflicting information and scale parameter inference: application to the calculation of premium

10:10-10:50 Amin Hassan Zadeh, Université de Montréal
Parameter estimation of bivariate phase-type distributions via EM algorithm

10:50-11:30 Charles Dugas, Université de Montréal
Exact bootstrap of vertically averaged ROC curves

Session 2: Financial models

13:30-14:10 Cody Hyndman, Concordia University
Forward-backward stochastic differential equations in term-structure modelling

14:10-14:50 Lars Stentoft, HÉC Montréal
Option Pricing when the Volatility of Financial Asset Returns is modelled with the Normal Inverse Gaussian distribution

14:50-15:10 Coffee Break

Session 3: Insurance models

15:10-15:50 Patrice Gaillardetz, Concordia University
Pricing Equity-Indexed Annuities Using Dynamic Risk Measures

15:50-16:30 Yafang Wang, Concordia University
On the distribution of compound renewal sums with discounted claims