

RISK IN INSURANCE AND FINANCE (RFA-IREA)
INTERNAL WORKSHOP

June 6, 2006
Room 319

The aim of the workshop is to provide the participants with general information on current research topics that are being developed at the UB.

LIST OF TALKS

09.45 Welcome

Montserrat Guillen "Multivariate experience rating" (joint with JP Nielsen, L. Hougaard, J. Gustafsson)

Ana M. Pérez-Marín "Customer lifetime duration analysis in insurance" (joint work with J.P. Nielsen, T. Scheike)

Jean-Philippe Boucher "Semiparametric and parametric models for panel count data" (joint work with M. Denuit and M. Guillen)

Aïda Solé "Life expectancy with migration and insurance cost of Long-term care" (joint work with M. Guillen)

Kamal Mustafa "Disability typologies from the disability survey" (joint with C. Bolancé)

Mercè Claramunt "Some results in risk theory in a generalized Erlang(n) risk process" (joint with M. Mármol)

11.30 Coffee break

Björn Sundt "Recursions for convolutions and compound distributions with actuarial applications" (joint with Raluca Vernic)

Mercedes Ayuso "Selection bias and auditing policies for insurance claims" (joint with J. Pinquet)

Lluís Bermudez "Detecting automobile insurance fraud using a skewed link model" (joint with M. Ayuso, E. Gómez, J. Pérez, FJ. Vazquez-Polo)

Miguel Santolino "Predicting the personal injury compensation awarded by courts" (joint with M. Ayuso)

Cati Bolance "On the interplay between modern smoothing techniques and extreme value theory with applications to RSA data" (joint work with J.P. Nielsen, T. Buch-Larsen, O. Linton, M. Guillen)

Raluca Vernic "The skew-normal distribution with applications in insurance".

14.00 Lunch

(All participants are invited to have an informal lunch at the Business School).

All presentations should be prepared in electronic form (powerpoint or pdf). A recommendation of no more than 5 slides is strongly recommended.

Send your presentations to mguillen@ub.edu before June 6, so that they are installed at the lecture room before the workshop starts.