

ACTIVITIES RFA-IREA

(see past activities below [2009](#), [2008](#), [2007](#))

Fall semester seminars (held in room 325)

Date	Event
October 1 st , 2009 12.30	Katrien Antonio Universiteit van Amsterdam A hierarchical model for micro-level stochastic loss reserving
October 20 th , 2009 11.00	Faustino Prieto Universidad de Cantabria Aportaciones de la estadística a la economía de la complejidad
November 3 rd , 2009 11.00	Raúl del Pozo Universidad de Castilla-La Mancha Los cuidados de larga duración bajo la teoría del ciclo vital: de cómo se reparten los roles en los servicios y en su financiación
November 6 th , 2009 12.30	Pierre Picard École Polytechnique, Paris, France Participating insurance contracts and the Rothschild-Stiglitz equilibrium puzzle
November 19-20, 2009	Workshop on "Law and economics" Organizer: Mercedes Ayuso
December 11 th , 2009 12.30	David Pitt University of Melbourne General insurance claim cost distributions

Visiting researchers 2010:

- Pål Nicolai Henriksen (University of Oslo) (January-June, 2010)

2009

Date	Event
June, 18-19, 2009	RIESGO 2009 Universidad Complutense de Madrid and Fundación Mapfre http://www.ucm.es/info/riesgo09
June, 25-26, 2009	XI CONFERENCE on International Economics University of Barcelona http://www.ub.edu/jei Chairs: M. Gómez-Puig and J.LI. Carrión-i-Silvestre

July, 10, 2009
12.30

Jean Pinquet
École Polytechnique & Université de Paris X

Long-term insurance applied to health and life risks

May, 22, 2009
12.30

Pilar Abad
Universidad Rey Juan Carlos

EMU and European Government Bond Markets Integration (II)

March, 26, 2009

Jornada Técnica Organizers: RFA-IREA, Fundación Mapfre,
Col·legi d'Actuaris de Catalunya

Emilio Gómez-Deniz
Universidad de Las Palmas de Gran Canaria

Teoría de la Credibilidad: Desarrollo y Aplicaciones en Primas de Seguros y Riesgos Operacionales

L. Bermúdez. Impacto económico de la modificación del actual sistema de valoración del daño corporal

M. Guillén Riesgo de negocio ante asegurados con múltiples contratos

February, 12, 2009
12.30

Kitt S. Petersen
University of Copenhagen

Bonus-Crediting in the danish pension market

February, 3, 2009
14.00-19.00

III Workshop de l'Institut de Recerca d'Economia Aplicada (IREA)

• **Fabio Manca.**

"Human capital composition and regional economic growth"

• **Mercedes Ayuso.**

"The impact of traffic violations on the cost of crashes"

• **Raul Ramos.**

"The Portability of Human Capital and Immigrant Assimilation: Evidence for Spain".

• **Xavier Fageda i Germà Bel.**

"Big guys eat big cakes: Firm size and contracting in urban and rural areas".

• **Ernest Miguélez.**

"Assessing agglomeration economies in a spatial framework with endogenous regressors".

• **Laia Doménech.**

"Competencia entre plataformas de television de pago".

Date pending

Summer School "Pension Investing and Retirement Risk Management"

Co-organizer Raimond Maurer (Institute for Law and Finance, Johann Wolfgang Goethe University of Frankfurt, Germany)

Visiting researchers 2009:

- Pilar Abad (Universidad Rey Juan Carlos)
- Katrien Antonio (University of Amsterdam, The Netherlands)
- Juan M. Cabasés (Universidad de Navarra)
- Emilio Gómez-Déniz (Universidad de Las Palmas de Gran Canaria)
- Agneska Konicz (University of Copenhagen)
- José M. Labeaga (IEF)
- Raimondo Manca (Università di Roma- La Sapienza)
- Juan Oliva (Universidad de Castilla- La Mancha)
- Kitt S. Petersen (University of Copenhagen)
- Filippo di Pietro (Universidad de Sevilla)
- Jean Pinquet (École Polytechnique, France)
- Raúl del Pozo (Universidad de Castilla- La Mancha)
- Simon Sosvilla (Universidad Complutense de Madrid)
- Barbara A. Strassberg (Aurora University of Chicago, USA)

2008 PAST ACTIVITIES

January, 21-23, 2008	Visiting Researcher Ernesto Volpe, University of Roma La Sapienza
January, 21-25, 2008	Econometrics of Qualitative Variables Universités de Paris-Dauphine et Paris-Panthéon-Assas Master Analyse et Calcul Economiques, Ingénierie Economique et Financière www.dauphine.fr/dfrea/master_ace/ief_cours.html
January, 31, 2008 15.00	Workshop IREA www.ub.edu/irea 15.00 Vicente Royuela Mora. "Defining housing market areas using commuting and migration algorithms. Catalonia (Spain) as an applied case study" Discussant: Joan Ramon Borrell. 15.30 Josep Lluís Carrión i Silvestre. "GLS-based unit root tests with multiple structural breaks both under the null and the alternative hypotheses" Discussant: Ernest Pons 16.00 Pilar Abad Romero. Influence of Rating Announcements and Their Characteristics on Abnormal Liquidity in Corporate Debt Market. Discussant: Ana Maria Perez Marin. 16.30 Peter Claeys. "Estimating the effects of fiscal policy under the budget constraint". Discussant: Fabio Manca.

- 17.00 Daniel Albalade del Sol.
 "Shifting Death to their Alternatives: The case of Toll motorways"
 Discussant: Montserrat Guillen.
- February, 7-8, 2008 AFMathConf 2008, Brussels
 Actuarial and Financial Mathematics Conference
www.afmathconf.ugent.be/
- February, 22, 2008 I Conferència Anual de l'IREA
 12.00 Sr. Miquel Valls, president de la Cambra de Comerç de Barcelona
 Exc. i Mag. Rector de la Universitat de Barcelona, Dr. Màrius
 Rubiralta.
 Llotja de Mar (Passeig d'Isabel II, 1)
- February, 28, 2008 AMRTE
 17.30 Costes de la Ley de Dependencia: ¿Van a desaparecer las plazas
 privadas?
 Conference center TBA
www.amrte.es/
- March , 4-5, 2008 Excel: aplicaciones estadísticas
 ICEA
- March, 26-28, 2008 Mathematical and Statistical Methods for Actuarial Sciences and
 Finance MAF 2008, Venice, Italy
maf2008.unive.it/
- April, 3, 2008 Seminar Aspectos económicos de los cuidados a la dependencia
 (tentative title)
 SergiJimenez (UPF) "The trade-off between formal an informal care
 in
 Spain" (coauthor: Cristina Vilaplana)
- David Casado (UPF): "El nuevo Sistema para la Autonomía y
 Atención a la
 Dependencia (SAAD) en España: principales rasgos y retos de
 futuro"
- Mercedes Ayuso (UB) "Una estimación actuarial del coste de la
 dependencia"
- Montserrat Guillen (UB) "Long-Term Care: Risk Description of a
 Spanish Private Coverage and Economic Analysis of the Timing of
 Insurance Purchase" (coauthor Jean Pinquet)
- AULA Espai de Recerca en Economia, ERE
 Hora 10.00
- April 18, 2008 Education Committee, Groupe Consultatif Actuariel Europeen
 Oslo, Norway
- April 24, 2008 Seminar Visiting researcher

- Andrés M. Alonso. Universidad Carlos III de Madrid
Seminar on Mortality predictions with a bootstrap approach
Hora: 12.30
Aula: 325
- May, 4-7, 2008 Workshop Insurance Topics
Andrew Cairns (Heriot-Watt University)
Angus McDonald (Heriot-Watt University) "Marketing of pension products".
Howard Waters (Heriot-Watt University) Continuous time Markov models to assess the effects of obesity, smoking and cholesterol-lowering drugs on heart disease and expected future lifetime
- May 4-31, 2008 Visiting Researcher
Bjorn Sundt (Storebrand, Norway)
- May, 8, 2008 Estimación de cuidados de larga duración en España
Universidad de Castilla-la Mancha
Doctorado en evaluación económica de políticas socio-sanitarias
- May, 23rd, 2008 Lisa M. Devine (Festinalente, Copenhagen, Denmark)
"Marketing of pension products".
- May 29-31, 2008 Primer congreso ibérico de actuarios, Lisboa, Portugal
www.lisboa2008.org
- May 29-31, 2008 Visiting Researcher
Raimondo Manca (Univeristy of Roma La Sapienza)
"Mathematical methods for the disability models and their numerical solutions".
- June, 5-7, 2008 XI Encuentro de economía aplicada, Salamanca
www.revecap.com/encuentros/
- June, 25-26, 2008 Modelos de clasificación de riesgos
Date STM*
Instituto de Formação Actuarial- Lisbon
Mestrado em gestao de seguradoras
www.ifa.pt
- June, 23-25, 2008 X Italian - Spanish Congress of Financial and Actuarial Mathematics
www.isc2008.it
- July, 7-11, 2008 21st International Summer School 2008 of the Swiss Association of Actuaries
GLMs and their extensions, with applications in actuarial science
www.saa-iss.ch/
- July, 7-10, 2008 IWAP 2008 International Workshop on Applied Probability, Compiègne, France
www.lmac.utc.fr/IWAP2008/
- July, 9-12, 2008 European Population Conference (EPC, 2008), Barcelona
epc2008.princeton.edu/
- July, 13-16, 2008 ASTIN Colloquium (Actuarial Studies In Non-life insurance), Manchester. UK

www.actuaries.org/ASTIN2008/

- July, 16-18,2008 12th International Congress on Insurance Mathematics and economics, Dalian, China
ime2008.sem.tsinghua.edu.cn/
- September, 15-17,2008 35th Seminar of the European Group of Risk and Insurance Economists (EGRIE)
www.egrie2008.fr/
- September, 8th, 2008 12.30 **Òscar Jordà (University of California)**
"Path Forecast Evaluation"
- December, 12, 2008 12.30 **Irene Albarrán (Universidad Carlos III)**
"La relatividad del concepto legal de dependiente: Efecto de la elección de distintos baremos de valoración europeos sobre la población española"
- July, 1st, 2008 12.30 **Emiliano A. Valdez (University of Connecticut)**
"Actuarial Applications of a Hierarchical Insurance Claims Model"

- The date is Subject to Modifications
- Blue events are not organized at UB, participation is elsewhere

2007 and Past activities RFA-IREA (only those held at UB)

Prof. Peter Løchte Jørgensen visiting from Sept.12th to Sept 22, 2006.
EGRIE 2006 Gala dinner to be held on Tuesday Sept 19th, 2006. All participants to the meeting and the members of RFA-IREA are invited.
Prof. Erik Bølviken visiting from Oct, 2006 to July 2007.

2007

- March, 16 11 am Visiting Researcher
Jean-Philippe Boucher
Université Catholique de Louvain, Université de Montreal
Heterogeneity models in insurance pricing
Aula 318, Espai de Recerca en Economia (UB), 16/03/2007 11:00.
- March, 16 12 am Pilar Abad
Concurso plaza TU-UB
- April, 10-14 European Workshop on Integrated Risk Modelling
Tilburg, The Netherlands
- April, 18-20 RIESGO 2007
CIEM, Castro Urdiales, Universidad de Cantabria
<http://www.ciem.unican.es/encuentros/riesgo/>
- April, 24 8pm MAPFRE-RFA-IREA lectura
Búsqueda de información en bases de datos sobre seguros
- April, 25-May, 2 Visiting Researcher
Silvana Stefani
Università di Milano– Bicocca

www.dimequant.unimib.it/stefani.html
Seminar A Continuous Time Model for Correlated Energy Price
Processes Aula 325, Espai de Recerca en Economia (UB),
26/04/2007 13:00.

- May 14-15, 2007 Internal workshop. Fraud in insurance.
Guest Speakers:
W. Jean Kwon. St.John's University, New York, USA
"A multi-line insurance fraud recognition system: a government-
led approach in Korea"
Aula 325, Espai de Recerca en Economia (UB), 13,30
Irene Laegreid. Sparebank 1 Gruppen AS. Oslo, Norway
"Fraud detection in several types of insurance products"
Aula 318, Espai de Recerca en Economia (UB), 11,00
- May 14th, 2007 XREAP-RFA-IREA lecture
16.30 W. Jean Kwon. St.John's University, New York, USA
"Islamic Principle and Takaful Insurance" (basat en el llibre "Risk
Management and Insurance: Perspectives in a Global Economy"
Blackwell, 2007).
Aula 325, Espai de Recerca en Economia (UB), 16,30
- June 2007 Visiting researcher
Jean Pinquet. Université de Paris-Nanterre, École Polytechnique de
Paris
- December 11-14,
2007 Visiting researcher
José M. Sarabia. Universidad de Cantabria
"Distribuciones Bidimensionales basadas en Especificación
Condicional: Ejemplos y Aplicaciones"
HORA: 12.30h
DIA: 14-12-2007
LLOC: Sala 325 de l'Espai de Recerca en Economia (ERE) de la
Facultat de Ciències Econòmiques i Empresariales. Universitat de
Barcelona (c/Tinent Coronel Valenzuela, 1-11)
- December, 13,2007 Marta Gómez-Puig
12 am Concurso plaza TU-UB