

Journée de Contact FNRS***Groupe Sciences Actuarielles*****INSURANCE & FINANCE****Supported by AXA Research Fund**

Friday, April 23, 2010, Université Libre de Bruxelles

- 8h45 : Registration
- 9h10– 9h15: Welcome
- 9h15– 9h45: **Marie Chazal**, Université Libre de Bruxelles, Belgium
“Option pricing in affine term structure models”
- 9h45 – 10h30 : **David Vyncke**, Ghent University, Belgium
“Measuring dependence for aggregating risks”
- 10h30 – 11h00: Coffee break
- 11h00 – 11h45 : **Freddy Delbaen**, ETH Zurich, Switzerland
“BSDE with pathwise square bounded driver”
- 11h45 – 12h15 : **Grégory Rayée**, Université Libre de Bruxelles, Belgium
“Volatility pricing models for long-dated foreign exchange derivatives”
- 12h15 – 14h15 : Lunch
- 14h15 – 15h00 : **Andreas Kyprianou**, Bath University, United Kingdom
“Meromorphic Lévy processes”
- 15h00 – 15h45 : **Laura Ballotta**, Cass Business School, City University London, United Kingdom
“Investment strategies and risk management for participating life insurance contracts”
- 15h45 – 16h30 : Coffee break and Discussion

This meeting will take place at Université Libre de Bruxelles, campus Plaine, Bât.NO - 9^{ème} niveau – local 2.NO.906, boulevard du Triomphe, 1050 Bruxelles. For more details, please visit the webpage : <http://www.ulb.ac.be/facs/sciences/math/conf.html>

Département de Mathématiques

ULB, Campus Plaine - CP 210 - Boulevard du Triomphe 1050 Bruxelles - Belgique –
TEL (02) 650 58 98 - 650 58 64 - TELEFAX 32 02650 58 99 - E-mail istat@ulb.ac.be