The 5th International Gerber-Shiu Workshop

In honor of Professor Elias S. W. Shiu on the occasion of his 65th birthday

PROGRAMME

Monday July 7, 2014

8:30 – 9:00	Registration
Chair: K.C. Yuen	
9:00 – 9:30	Opening Speech by Hans U. Gerber
9:30 – 10:30	A.E. Kyprianou *New Families of Subordinators with Explicit Transition Probability Semigroup*
10:30 – 11:00	Coffee Break
Chair: François Dufresne	
11:00 – 11:20	Hansjoerg Albrecher *Gerber-Shiu in Macau*
11:20 – 11:40	Tim Boonen *Nash Equilibria in Over-The-Counter Bargaining for Risk Redistributions; the Role of a Regulator*
11:40 – 12:00	Wai-Sum Chan *Applications of Actuarial Risk Assessment in Hong Kong Courts*
12:10 – 13:40	Lunch at Grove Café (G/F, The Jockey Club Tower, HKU)
Chair: Kristina Sendova	
13:50 – 14:10	Eric C.K. Cheung *Joint Analysis of the Discounted Aggregate Claims until Ruin with Other Ruin-Related Quantities*
14:10 – 14:30	Yao Tung Huang *Analysis of Optimal Dynamic Withdrawal Policies in Withdrawal Guarantee Products*
14:30 – 14:50	Wing Yan Lee *The Moments of the Time to Ruin in Dependent Sparre Andersen Models with Erlang Components*
14:50 – 15:20	Coffee Break

Chair: Bernard Wong	
15:20 – 15:40	Shu Li *A Risk Model with Varying Premiums: Its Risk Management Implications*
15:40 – 16:00	Sheldon Lin *Risk Management of Variable Annuity Portfolios under Nested Simulation: A Functional Data Approach*
16:00 – 16:20	Zbigniew Palmowski *On Gerber-Shiu Functions and Optimal Dividend Distribution for a Lévy Risk-Process in the Presence of a Penalty Function*
16:20 – 16:40	Coffee Break
Chair: Greg Taylor	
16:40 – 17:00	Arnold F. Shapiro *Modeling Post-Retirement Financial Risks When the Inputs Include Fuzzy Variables*
17:00 – 17:20	Tak Kuen Siu *Risk-Based Pricing and Esscher Transform Under a Jump-Diffusion Model*
17:20 – 17:40	Qihe Tang *Interplay of Insurance and Financial Risks in a Discrete-time Model*
18:00 –	Banquet at Jumbo Kingdom (Shum Wan Pier Drive, Wong Chuk Hang, Aberdeen) Assemble for transportation by 18:00 outside the Rayson Huang Theatre

Tuesday July 8, 2014

8:45 – 9:00	Registration
Chair: David Dickson	
9:00 – 10:00	David Landriault *First Passage Times: Time of Ruin and Drawdown Time*
10:00 – 10:20	Kazutoshi Yamazaki *Optimal Dividends in the Dual Model under Fixed Transaction Costs*
10:20 – 10:40	Hailiang Yang *Geometric Stopping of a Random Walk and Its Applications to Valuing Equity-linked Death Benefits*
10:40 – 11:10	Coffee Break
Chair: K.C. Cheung	
11:10 – 11:30	Harry Zheng *Turnpike Property and Convergence Rate for an Investment Model with General Utility Functions*
11:30 – 11:50	Xiaowen Zhou *On Discounted Potential Measures for Spectrally Negative Levy Processes*
11:50 – 12:10	Benjamin Avanzi *On Optimal Periodic Dividend Strategies in the Dual Model with Diffusion*
12:10 – 12:25	Closing Speech by Elias S.W. Shiu
12:40 –	Lunch at Mijas Spanish Restaurant (1/F, Murray House, Stanley) Assemble for transportation by 12:40 outside the Rayson Huang Theatre