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DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Victoria RIVAS

Econometrics and Corporate Finance
Villanueva University College (Complutense University of Madrid)
SPAIN

will give a talk

entitled

A PRACTICAL VISION OF THE APPLICATION OF COPULA THEORY TO THE INSURANCE AND REINSURANCE SECTOR

Abstract

In this talk, I will describe several practical application of copula theory to the insurance and reinsurance sector. The presentation will be divided into two parts: i) the first part consist of an application of copula theory to non-traditional reinsurance product (ART products) analyzing the effect in capital structure of an insurance company. The ART product presented joins a Finite Quota Share, a Multiline-Multiyear and a Single-Trigger product. Copula functions have been used for modelling the dependence structure of the variables involved in the study. ii) The second topic I am going to discuss is the latest advances of the role of copula functions in the development of an internal model and ORSA requirement in the Solvency II framework.

on

Monday, January 25, 2016

(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome