IME 2016: Changes to the Program (updated 7/25/16)

B1 – Actuarial Finance: ALM I, moderated by Jan Dhaene  Senate Salon 110C

CANCELLED: Optimal Investment and Insurance Policy for an Insurer with Random Size Jump-Diffusion Risk Process by M. Asim Ozalp (12:15 - 12:45 p.m.)

E1 – Issues in P&C: Multi-year Problems, moderated by Marc Goovaerts  Capital Suite 203

CANCELLED: Copula Models and Generalized Linear Mixed Models for Turkish Longitudinal Claim Count Data by Betül Zehra Karagül (11:45 - 12:15 p.m.)

TIME CHANGE: Micro-Level Insurance Claim Count Modelling: A Multivariate Cox Process Approach by Xinda Yang (new time: 11:45 - 12:15 p.m.)

MOVED/CANCELLED: A Statistical Modeling Approach For Car Insurance Pricing With Telematics Data by Katrien Antonio (10:45 - 11:15 a.m.)

F1 – Risk Management, moderated by Eric Ulm  Lucerne Suite 218

CANCELLED: Multivariate Stochastic Prioritisation of Actuarial Risks: Preferences Among Prospects by Ezgi Nevruz (12:15 - 12:45 p.m.)

ADDED: Effect of Sarbanes-Oxley Act on Financial Reporting Quality: Evidence from the U.S. Property and Liability Industry” by Isariya Suttakulpiboon (12:15 - 12:45 p.m.)

F3 – Novel Approaches to Insurance Risks II, moderated by Arnold Shapiro  Lucerne Suite 218

CANCELLED:
A Study on Survival Probabilities with Discrete Phase-Type Claims by Fatih Tank
The Force of Ruin by Sule Sahin

TIME CHANGE: Robust Optimal Stopping by Roger Laeven (new time: 4:15 - 4:45 p.m.)

ADDED: Asymptotic Ruin Probabilities for a Multidimensional Renewal Risk Model with Multivariate Regularly Varying Claims by Dimitrios G. Konstantinides (4:45 - 5:15 p.m.)

E5 – Market-Consistent Valuation, moderated by Olivier Le Courtois  Capital Suite 203

TENTATIVELY CANCELLED: Market-Consistent Actuarial Valuation of the Participating Life Insurance Contract by Ahmad Salahnejhad Ghalehjooghi (1:15 - 1:45 p.m.)

B7 – Actuarial Finance: Issues in Quantitative Insurance and Finance II, moderated by Anne MacKay  Senate Salon 110C

TIME CHANGE: On Maximizing a Fund Manager’s Payroll under Drawdown-based Risk Measures by Dongchen Li (new time: 10:45 - 11:15 a.m.)

TIME CHANGE: A Conditional Equity Risk Model for Regulatory Assessment by Anthony Floryszczak (presented by Olivier Le Courtois, new time: 11:45 - 12:15 a.m.)

E7 – Issues in P&C: Claims and Losses III, moderated by Liang Peng  Capital Suite 203

ADDED/MOVED: A Statistical Modeling Approach For Car Insurance Pricing With Telematics Data by Katrien Antonio (new time: 12:15 - 12:45 p.m.)

PRESENTER CHANGE: Multi-Year Non-Life Insurance Risk for Correlated Loss Portfolios under Chain Ladder Model Assumptions by Marc Linde (presented by Lukas Hahn)