

**The Department of Statistics & Actuarial Science
of the University of the Aegean is pleased to host
the 3rd Conference in Actuarial Science and Finance,
to be held on Samos, on September 2-5, 2004.**

This event is jointly organized with the Katholieke Universiteit Leuven (Department of Applied Economics and Department of Mathematics), the Université Catholique de Louvain (Institute of Statistics and Actuarial research group) and the University of Copenhagen (Laboratory of Actuarial Mathematics).

The Conference allows the presentation of the latest works in the area of actuarial science and finance. It is open to all persons interested in actuarial science and finance, be they from universities, insurance companies, banks, consulting firms or regulatory authorities. The conference aims to facilitate the contact and the communication between the practitioners and the researchers.

The topics of the sections include:

- Extremes and Large Deviations in Actuarial Science – Chair J. Teugels
- Non-life Insurance – Chair R. Verrall
- Advances in Incomplete Markets – Chair Th. Zariphopoulou
- Modelling Dependence in Actuarial Science – Chair Th. Mikosch
- Risk and Control – Chair S. Asmussen
- Life, Pension and Health Insurance – Chair H. Gerber

There will be four short courses. Two before the conference: 30th of August - 1st of September

- Stochastic Claims Reserving, by R.J. Verrall
- Stochastic Control Applied to Actuarial Problems, by H. Schmidli

and the other two after the conference: 6th September - 8th September

- Risk Measures and Optimal Portfolio Selection (with applications to elliptical distributions), by J. Dhaene and E. Valdez
- Advanced Statistical Methods for Insurance, by M. Denuit

Postgraduate students and young researchers are specially welcome.

Scientific Committee:

Asmussen Soeren
Denuit Michel
Foss Serguei

Frangos Nicos
Gerber Hans
Goovaerts Marc
Guillen Montserrat
Konstantinides Dimitrios
Makov Udi
Marceau Etienne
Mikosch Thomas
Ng Kai
Papaioanou Takis (Chair)
Tessaromatis Nicos
Teugels Jef
Verrall Richard
Willder Mark
Zariphopoulou Thaleia

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Frangos Nicos (Chair)
Konstantinides Dimitrios
Mikosch Thomas
Purcaru Oana
Schmidli Hanspeter
Teugels Jef
Walhin Jean-Francois

Local Committee:

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Giannakopoylos Athanasios
Katsis Athanasios
Konstantinides Dimitrios (Chair)
Milionis Alexandros
Nakas Christos
Poufinas Thomas

For further information, please refer to
<http://www.stat.ucl.ac.be/Samos2004/>