NEW MATHEMATICAL METHODS IN RISK THEORY

Workshop in honour of Hans Bühlmann

Florence, 6-8 October 2005

http://www.riskworkshop.it

2005 is the year of Hans Bühlmann's 75th birthday and the 35th anniversary of his influential book ***Mathematical Methods in Risk Theory***.

To celebrate both these events, the Department of Matematica per le Decisioni of Florence University organizes a Workshop aimed to offer an overview of important current topics in Risk Theory, and this in the spirit of an interaction between insurance themes, and financial and mathematical methods that Hans Bühlmann has pioneered and given fundamental contributions to.

A non exhaustive list of topics includes:

- Correlated Risks and Copulas
- Joint Management of Insurance Risks and Financial Investments
- Credit Risk
- Risk Measures
- New Techniques in the Estimation of Ruin Probabilities
- Fair Valuation
- Catastrophe and Weather Derivatives

Those interested in presenting a communication on these or other areas related to Risk Theory can submit Title and Abstract before the deadline of **May 31, 2005** by following the Workshop guidelines posted on http://www.riskworkshop.it.

For any further information, please contact **marcello.galeotti@dmd.unifi.it**, tel. (+39)-055-4796821.