

Tuesday, June 17

7:00am--6:00pm

**REGISTRATION--FRONT DESK. Vestibulo, Centro Cultural Gabriel Garcia Márquez**

<b>FINANCE--Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez</b>				
8:00am-9:50am	Heavy-tailed Time Series: Theory and Applications	Richard A. Davis	Short Course	English
9:50am-10:10am			COFFEE BREAK	
10:10am-12:45pm	Modelling Credit Risk events	Monique Jeanblanc	Short Course	English
<b>ACTUARIAL SCIENCE--Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango</b>				
8:00am-9:50am	Regression Modelling with Actuarial Applications	Edward W. (Jed) Frees	Short Course	English
9:50am-10:10am			COFFEE BREAK	
10:10am-12:45pm	Enterprise Risk Management for insurance companies	Stephane Loisel	Short Course	English
12:45pm-2:30pm	<b>LUNCH BREAK</b>			
<b>Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez</b>				
2:30pm-3:30pm	Arbitrages in a progressive enlargement of filtrations	Monique Jeanblanc	Invited talk	English
3:30pm-4:30pm	From ruin theory to longevity risk	Stephane Loisel	Invited talk	English
4:30pm-5:00pm			COFFEE BREAK	
5:00pm-6:00pm	Insurance Risk, Bankruptcy and the Cost of Capital	Hansjoerg Albrecher	Invited talk	English
<b>FINANCE-Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez</b>				
6:00pm-6:30pm	Extension of "Dividend Policy, Growth, and the Valuation of Shares" by Miller and Modigliani (1961) to Allow for Share Repurchases	Suresh Sethi*, University of Texas at Dallas	Academic--Finance--Other*	English
6:30pm-7:00pm	Conditional hitting time estimation in a nonlinear filtering model by the Brownian bridge method	Abass Sagna*, Universite Evry, France ; Christophe Profeta, Universite d'Evry	Academic--Finance--Computational Finance, Calibration*	English
<b>ACTUARIAL SCIENCE-Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango</b>				
6:00pm-6:30pm	Generalized Linear Models for Dependent Claim Frequency and Severity	José Garrido*, Concordia University; Christian Genest, McGill University; Juliana Schulz, McGill University	Academic--Actuarial Science--Property-Casualty, General Insurance, Non-Life*	English
6:30pm-7:00pm	Computing semiparametric bounds on the expected payments of insurance instruments via column generation	Luis Zuluaga*, Lehigh University; Robert Storer, Lehigh University; Robert Howley, Lehigh University; Juan Vera, Tilburg University	Academic--Actuarial Science--Property-Casualty, General Insurance, Non-Life*	English

**FINANCE-Auditorio Porfirio Barba Jacob, Centro Cultural Gabriel Garcia Márquez**

6:00pm-6:30pm	On convexity adjustments for stock derivatives due to stochastic repo margins	German Bernhart*, TU Munich; Jan-Frederik Mai,	Academic--Finance--Options, Futures, Stochastic Volatility, Real Options, Energy Finance, Hybrids*	English
6:30pm-7:00pm	Tractable multivariate default models with application to CDOs	Steffen Schenk*, TU Munich; Matthias Scherer, TU Munich; Jan-Frederik Mai,	Academic--Finance--Options, Futures, Stochastic Volatility, Real Options, Energy Finance, Hybrids*	English
7:00pm-7:30pm	<b>OPENING CEREMONY--Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez</b>			
7:30pm-9:00pm	<b>WELCOME RECEPTION-- Claustro del Rosario</b>			