WEDNESDAY June 18

FINANCE--Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez

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

ACTUARIAL SCIENCE--Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango

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	LUNCH BREAK			

Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez

2:30pm-3:30pm	Longevity Risk and Longevity Trends	Steve Haberman	Invited talk	English
3:30pm-4:30pm	Dynamic Prudential Regulation	Ajay Subramanian	Invited talk	English
4:30pm-5:00pm		COFFE BREAK		

ACTUARIAL SCIENCE--Auditorio Rogelio Salmona, Centro Cultural Gabriel Garcia Márquez

5:00pm-5:30pm	Human Capital Risk and Pension Portfolio Choice	Renata Herrerias*, ITAM; Zvi Bodie, Boston University	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	English
5:30pm-6:00pm	The Twin Issues of Absenteeism and Presenteeism in Designing Sickness Insurance Schemes	Colin Ramsay*, University of Nebraska-Lincoln; Victor Oguledo, Florida A\&M University	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	English
6:00pm-6:30pm	Modelling mortality by cause of death and socio-economic stratification: an analysis of mortality differentials in England	Andres Villegas*, Cass Business School, City Uni; Madhavi Bajekal, 2Department of Applied Health Research, University College London; Steven Haberman, 1Cass Business School, Faculty of Actuarial Science and Insurance, City Universi	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	English
6:30pm-7:00pm	MULTIPLE DECREMENT MODELS IN HOUSING AND URBAN DEVELOPMENT	David Bogataj*, European Faculty of Law; Diego Ros, UNIVERSIDAD POLITECNICA DE CARTAGENA; Marija Bogataj, MEDIFAS	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	English

FINANCE--Centro de Eventos, Salón b, Biblioteca Luis Ángel Arango

5:00pm-5:30pm	Dynamic Capital Allocations and Classical Differentiability of BSVIEs	Ludger Overbeck*, University of Giessen; Eduard Kromer,	Academic--Finance--Portfolio Optimization, Risk Management, Risk Measures, Utilities, Credit*	English
5:30pm-6:00pm	Measuring the value of information in portfolio selection: A case of the Taiwanese stock market	Chiang Kao*, National Cheng Kung University	Academic--Finance--Portfolio Optimization, Risk Management, Risk Measures, Utilities, Credit*	English
6:00pm-6:30pm	Reflected BSDEs with nonpositive jumps, and controller-and-stopper games	Sébastien Choukroun*, Université Paris 7; Andrea Cosso, ; Huyên Pham,	Academic--Finance--Portfolio Optimization, Risk Management, Risk Measures, Utilities, Credit*	English
6:30pm-7:00pm	Utility maximization in market models with non-linear wealth dynamics driven by marked point processes	Rafael Serrano*, Universidad del Rosario	Academic--Finance--Portfolio Optimization, Risk Management, Risk Measures, Utilities, Credit*	English

ACTUARIAL SCIENCE--Auditorio Porfirio Barba Jacob, Centro Cultural Gabriel Garcia Márquez

5:00pm-5:30pm	An actuarial model for the programmed retirement income scheme	Norman Giraldo*, Universidad Nacional de Colomb	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	Spanish
5:30pm-6:00pm	Origin of the deficit in pension systems: The example of Mexican Institute of Social Insurance	CARLOS CONTRERAS*, CIESS-CISS; DANIELA ALEJANDRA GONZALEZ, UNAM	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	Spanish
6:00pm-6:30pm	How the variability of demographic events can affect the solvency of pension plans with few participants?	Cristiane Corrêa*, UFRN; Bernardo Queiroz, UFMG	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	Spanish
6:30pm-7:00pm	Financial Statements and Actuarial Reports in the Governance of Social Security Institutions - International Standard of Actuarial Practice of the IAA and Guidelines on Governance of ILO-ISSA	Eduardo Melinsky*, Latin America Subcommittee of the Advice & Assistance Committee of the International Actuarial Association	Academic--Actuarial Science--Pensions, Benefits, and Social Security*	Spanish