DGVFM
DEUTSCHE GESELLSCHAFT FÜR VERSICHERUNGS- UND FINANZMATHEMATIK e.V.

# $12^{th}$ Scientific Day
# $26^{th}$ April 2013

**Programme:**

| | |
|---|---|
| 09:00 | **Welcome** |
| 09:15 | **Inference for stochastic volatility models with jumps**<br>Jeanette Woerner |
| 10:00 | **Premium adjusted to solvency targets or past claim records**<br>Corina Constantinescu |
| 10:30 | **Coffee Break** |
| 11:00 | **Dividend problems for a Lévy insurance risk process**<br>Zbigniew Palmowski |
| 11:45 | **Gauss-Prize Winner** |
| 12:15 | **Lunch Break** |
| 13:45 | **Two price valuation with applications to actuarial problems**<br>Ernst Eberlein |
| 14:15 | **Old and New Problems in Insurance Contract Design**<br>Enrico Biffis |
| 15:00 | **Yearly Assembly of DGVFM / 65. DGVFM-Mitgliederversammlung** |