

## Conferences, seminars, visitors 2002

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**January 21–25:** *2nd MaPhySto Conference on Levy Processes and Applications, Aarhus*

**April 11–28 :** Science Institute, Tokyo. Lecture:

*Two applications of phase-type distributions to finance and insurance*

**April 20:** Operations Research Society of Japan. Lecture: *Some martingale calculations in queueing theory*

**May 6–10:** *Long Range Dependence, Heavy Tails and Rare Events*, University of Copenhagen (co-organizer). Lectures:

*Pricing of Russian options with Levy input*

*Some applications of phase-type distributions to long-range dependence and insurance*

**June 19–21** *The Interplay Between Mathematical Finance and Insurance*, Aarhus

**July 27–31** IMS Meeting, Banff, Canada

**July 31 – August 2** *4th International Probability Symposium*, Banff, Canada (co-organizer)

**August 6–10 :** *Brasilian Probability School*. Lecture:

*Rare events simulation.*

**July 1-5:** *28th Conference on Stochastic Processes and their Applications*, Melbourne (Scientific Advisory Committee, not present).

**August 21–29:** *Modern Problems in Applied Probability*, Edinburgh. Co-organizer and opening lecture: *Markov additive processes and their applications.*

**September 8–13:** *Memorial Conference for V. Kalashnikov* Petrozavodsk, Russia (Program Committee, not present).

**September 20–22:** *2nd Conference in Actuarial Science and Finance*. University of the Aegean, Samos (Scientific Committee and Session Organizer))

**December 2–7:** Berkeley and Stanford

**December 8–9:** Winter Simulation Conference, San Diego

**December 10–12:** Norway Institute of Technology, Trondheim (1st opponent at Lars Oswald Dahl's PhD defence).