

Conferences, seminars, visitors 2003

Conferences, program committees, seminars

March 2-8: Stochastic Analysis in Finance and Insurance, Oberwolfach.

May 6–10: *Financial Methods in Insurance*, University of Copenhagen (co-organizer).

May 13: Danish Society of Theoretical Statistics. Lecture:
Two-barrier problems in Applied Probability

May 26–30: *Applied Probability and Advanced Communications Networks*, Bedlewo, Poland.
Opening lecture;
Two-barrier problems in Applied Probability

June 25–27: *INFORMS Applied Probability Meeting*, Beijing. Keynote speaker:
Two-barrier problems in Applied Probability
Conference postponed to 04.

August 25–27: *ASTIN Colloquium*, Berlin. Invited lecture:
Some applications of phase-type distributions to insurance and finance.

September 5: Mikael Signahl's PhD defence in Lund.

September 24: *Probability and Algorithms*, Aarhus. Organizer, own lecture:
Erlang extrapolation for ruin probabilities

September 30 – October 3: *Munich Fall School on Risk Management*, Ammersee. Lectures on various aspects of simulation (rare events, Lévy processes, quasi Monte Carlo, Greeks).
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October 4: Technische Universität Graz. Lecture:
Heavy tails, importance sampling and cross-entropy.

October 10: Inaugural lecture in Aarhus:
Phase-type distributions: from Erlang to today.

November 14: Mats Pihlsgaard's licentiate defence in Lund.

November 30 – December 5: *Applied Probability*, Oberwolfach. Lecture:
Recent developments in rare event simulation with heavy tails

December 11: meeting at Mittag-Leffler, Stockholm

December 12: Laboratory of Insurance Mathematics, Copenhagen

Visitors

Reuven Y. Rubinstein, Technion, a week in February

Philippe Robert, INRIA, April 28-May 2

Perwez Shahabuddin, Columbia University, two weeks in June–July.