Une occasion unique d’assister à deux conférences exceptionnelles !

- Risks and Rewards in Hybrid Pension Design
- Modelling Mortgage Insurance

Deux experts actuaires de renommée internationale à FSA ULaval

Vendredi 14 mars 2014_ 8 h 45 à 13 h 30
Auditorium IBM (salle 0610)  
Pavillon Palasis-Prince

Présentations en anglais  
Un lunch sera servi à la terrasse FiÉSA.

Information et réservation  
evenements@fsa.ulaval.ca  
418 656-2131, poste 2006

Merci à nos partenaires
Département de finance, assurance et immobilier - Chaire d’assurance et de services financiers  
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Risks and Rewards in Hybrid Pension Design

Mary R. Hardy
University of Waterloo

Amidst much noise about pension crises, the demise of defined benefit and the failings of defined contribution, there has been very little quantitative analysis of the hybrid solutions proposed to replace the traditional designs. In this talk we shall present some findings with respect to three types of hybrid pension, the Cash Balance pension, the Floor Offset pension and the Target Benefit pension. We will assess who bears what risk, and to what extent risk management can mitigate the problems.

Modelling Mortgage Insurance

Phelim P. Boyle
Wilfrid Laurier University

This talk will discuss some of the recent advances and current challenges in the modelling and risk management of mortgage insurance. The global financial crisis has reminded us that there are very long run underwriting cycles in mortgage insurance. It has highlighted the importance of prudent risk management, sensible contract design and maintaining appropriate reserves. Topics discussed will include: Mortgage insurance, market structure and lessons from the crisis; contract design, moral hazard, adverse selection and modelling the risk.