École d'actuariat

UNIVERSITÉ LAVAL

5th Graduate Students Workshop

Friday, November 20, 2015

Pavillon Comtois, Université Laval, Salle 1110

Program

9:50 - 10:00 :	Welcoming address
10:00 - 11:00 :	**Renjie Wang**, Concordia University, Montreal.
	"Optimal measure transformation problems for zero coupon bond, futures and forward prices".
11:00 - 11:15 :	Coffee break
11:15 - 12:15 :	**Philippe Gagnon**, Université de Montréal, Montreal
	"Robustness to outliers in a simple linear regression through the origin and robust estimation of a ratio".
12:15 - 2:00 :	Lunch
2:00 - 3:00 :	**Jonathan Grégoire**, UQAM, Montreal.
	"Estimation of stochastic volatility models applied to hedging segregated funds".
3:00- 3:15 :	Coffee break
3:15 – 4 :15 :	**Étienne Vanasse**, Université Laval, Quebec
	"A comparative analysis of cohort, region and income in the measurement of mortality for Canadian Pensioners as at December 31st, 2011 using a generalized nonlinear model".
4:15- 4:30 :	Coffee break
4:30 - 5:30 :	**Jean-François Bégin**, HEC, Montreal
	"The Pricing of Idiosyncratic Risk in Option Markets".
5:30 - 5h40 :	Closing remarks