Programma dei lavori del XVII Meeting on Risk Theory

ore 10,00   **REGISTRAZIONE DEI PARTECIPANTI**
ore 10,10   **SALUTO DELLE AUTORITÀ ACCADEMICHE**

ore 10,20   **INIZIO DEI LAVORI** *chairman: Bruno Girotto*

Flavio Pressacco	*The influence of correlation and loading on M-V efficient retentions in variable quota share proportional reinsurance*
Ennio Badolati	*Riemann Zeta function in Risk Theory*
Sandra Ciccone Fernando Conte	*Numerical approximation of Riemann Zeta function*
Rossella Agliardi	*Option pricing under Lèvy processes and beyond*
Massimo Angrisani Cinzia Di Palo	*Partially funded defined contribution pension system*
Cristina Gosio Ester Lari Marina Ravera	*Dividends and dynamic solvency insurance*
Liviana Picech Luciano Sigalotti	*Mixture and regression models in claims reserving*
Ennio Badolati	*Love at Risk: passions and differential equations*
Marina Morici	*Entrate aleatorie e funzioni di rovina nella Teoria Collettiva del Rischio*

ore 13,00   **BUFFET**

ore 14,00   **COMUNICAZIONI** *chairman: Ennio Badolati*

Maria Erminia Marina Marina Ravera	*Some considerations on the riskiness*
Marina Ravera Marina Resta	*Pensionmetrics revisited: an application to the Italian case with new risk indicators*
Monica Aversa Sonia Tretola	*Premium calculation principles, comonotonicity and order: a review*
Salvatore Forte Matteo Ialenti Marco Pirra	*The Solvency Capital Requirement for a Long-Term Care Insurance Annuity*
Michele Bonollo Paolo Zamboni	*Counterparty Risk and Network Theory: New Proposals for a Systemic Risk Indicator with a combined Network Statistical Approach*
Massimiliano Frezza	*Multifractional approach to financial price dynamics*
Roberta Melis Alessandro Trudda	*Risk indicators for pay-as-you-go pension funds*
Anna Maria Palazzo Alexandre Pantanella	*Price dynamics and representativeness of Stock Indices: a local memory-based analysis*

      CONSIDERAZIONI FINALI
      CONCLUSIONE DEI LAVORI