

# Euro-Mediterranean Research Center for Mathematics and its Applications (EMRCMA):

**Third school on Mathematical tools for modelisation of Risk in insurance, 2013 June the 17th to July the 6th.**

- The location will be in Tunisia.
- The school will take place in “Ecole nationale d’Ingenieurs Tunis”, ENIT, from June the 17th to July the 3rd.

The lectures are devoted to Mathematical tools for modelisation of Risk in insurance.

For any question concerning the lectures, contact the program committee: Anis Matoussi Professor, University of Maine, [anis.matoussi@univ-lemans.fr](mailto:anis.matoussi@univ-lemans.fr)

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Habib Ouerdiane Professor, University Tunis El Manar, [habib.ouerdiane@fst.rnu.tn](mailto:habib.ouerdiane@fst.rnu.tn)

- AGENDA

- Yuri KUTOYANTS : (12h30) June 17th-21st, every morning 9h-12h (including 30’ break)

Statistics on stochastic processes

*Statistiques des processus stochastiques.*

Lecture notes in <https://dl.dropbox.com/u/1822955/notesKUTOYANTS.pdf>

- Danielle FLORENS-LANDAIS (University Paris Dauphine) (6h) June 17th-18th: 13h45-17h (including 15’ break)

Stochastic processes in insurance: typology of claims

*Processus stochastiques en actuariat : typologie des risques.*

Then (6h) June 24th-25th: 13h45-17h (including 15’ break)

Ruin Models for large risks

*Modèles de ruine pour les grands risques.*

- Patrice BERTAIL (University Paris 10) (12h30) June 19th-21th : 14h-16h30; 24th-25th: 8h30-11h)

Statistics for Extreme Risks

*Statistiques des risques extrêmes.*

- Ludovic MOREAU (UTH Zurich) (9h) June 26-27th: 9h-12h15; 28th: 13h15-16h30 (including 15’ break)

Stochastic control for insurance

*Contrôle stochastique pour l’assurance.*

- Huyèn PHAM (University Paris Diderot) (6h) June 27th: 14h-17h15; 28th: 8h30-11h45 (including 15’ break)

Large deviations and applications to finance and insurance.

*Grandes déviations et applications à la finance et l’assurance.*

date	morning	afternoon
17	Kutoyants 9h-12h30	Florens 13h45-17h
18	Kutoyants 9h-12h30	Florens 13h45-17h
19	Kutoyants 9h-12h30	Bertail 14h-16h30
20	Kutoyants 9h-12h30	Bertail 14h-16h30
21	Kutoyants 9h-12h30	Bertail 14h-16h30
24	Bertail 8h30-11h	Florens 13h15-16h30
25	Bertail 8h30-11h	Florens 13h15-16h30
26	Moreau 8h30-11h45	<i>vacancy</i>
27	Moreau 8h30-11h45	Pham 14h-17h15
28	Pham 8h30-11h45	Moreau 13h15-16h30