

2b) or not 2b) conference : a conference in honour of Hans U. Gerber

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Objektyp: **Article**

Zeitschrift: **Mitteilungen / Schweizerische Aktuarvereinigung = Bulletin / Association Suisse des Actuaires = Bulletin / Swiss Association of Actuaries**

Band (Jahr): - **(2009)**

Heft 1-2

PDF erstellt am: **25.04.2024**

Persistenter Link: <https://doi.org/10.5169/seals-554999>

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2b) or not 2b) Conference:

A conference in honour of Hans U. Gerber

On June 2 and 3, 2009 the University of Lausanne hosted the “2b) or not 2b) Conference” in honour of Prof. Hans U. Gerber, who retired after a brilliant career as university professor, actuary and as author of numerous seminal articles and books in the field of actuarial science and financial mathematics.

More than 80 former colleagues and students, practitioners, and friends from all over the world accepted the invitation of the organizing and scientific committee, which consisted of professors François Dufresne, André Dubey and Hansjörg Albrecher, to celebrate with Hans U. Gerber and to give talks on a wide range of topics.

After the opening ceremony, Prof. Elias Shiu (University of Iowa) gave an invited lecture on “Maturity Guarantee with Dynamic Living Benefit.” The following talks were divided into parallel sessions on ruin theory and reinsurance topics. Prof. Marc Goovaerts (University of Leuven) opened the afternoon session with his invited lecture on “Risk Measures and Decisions in Insurance.” The following parallel sessions treated the topics of subexponential distributions, extensions of the Gerber-Shiu functions and insurance accounting. After the scientific part of the first day the participants enjoyed the very entertaining lecture of Olivier Deprez and François Dufresne on the academic and private person Hans U. Gerber. As the last speaker of the first day Dr. John U. Tanner then gave a presentation entitled “From Table Magicians to Monte Carlo Methods.” Among the many highlights of this “performance” was the juggling with 12 apples. This event was the introduction to the subsequent charming evening program: it started with the amazing show of “The White Crow”, currently the world’s best Russian Bar Act. In 2007, the three artists from Canada, Russia and Switzerland (Circus Starlight) were awarded the Silver Clown at the Circus Festival in Monte Carlo. The apéro gave the participants the opportunity to taste the wine from the region. The participants were impressed by the quality of the dinner at the University Restaurant, and they were truly stunned by the tricks of the table magician Mathieu Pigneur. The second conference day started with the invited lecture of Prof. Andreas Kyprianou (University of Bath) on “Scale Functions and Ruin.” The program then continued with parallel sessions on finite-time ruin probabilities, optimal dividend problems and market consistent valuation, as well as standard solvency norms for insurance companies.

This conference was perfectly organized and a successful event. Due to the wide range of talks many interesting discussions arose and links between different research topics were established.

All the participants just hope that Prof. Hans U. Gerber will continue his trend-setting and inspiring research work and that he will enrich many more conferences with his knowledge, his enthusiasm and his humour.

Sandra Haas