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CONFERENCE ON INSURANCE RESEARCH

Centro Convegni Banca d'Italia
Via Nazionale 190, Rome

13-14 July 2017

THURSDAY - JULY 13, 2017

h. 9.00
Welcome coffee

REGULATION

h. 10.00
Michel Dacorogna, DEAR-Consulting
A Change of Paradigm for the Insurance Industry

h.10.30
Dario Focarelli, ANIA
Why Insurance Regulation is Crucial for Long-Term Investment and Economic Growth

RISK AND CAPITAL / 1

h.11.00
Elia Berdin, International Center for Insurance Regulation
A Stochastic Forward-Looking Model to Assess the Profitability and Solvency of European Insurers

h.11.30
Rocco Roberto Cerchiara - Valentina Demarco, University of Calabria
Undertaking Specific Parameters under Solvency II: Reduction of Capital Requirement or not?

h. 12.00
Paolo De Angelis, Sapienza University of Rome
On a Capital Allocation Principle Coherent with the Solvency 2 Standard Formula

h. 12.30
Discussion

h. 13.00
Lunch

RISK AND CAPITAL / 2

h.14.30
Francesco Acri, Sapienza University of Rome
Aggregate Loss Distribution and Dependence: Composite Models, Copula functions and Fast Fourier Transform for the Danish Fire Insurance Data

h.15.00
Fabrizio Durante, University of Salento
Tail Dependence Models for Risk Management

h. 15.30
Discussion

h.16.00
Etleva Gjonça, University of Bologna
Competition and Financial Soundness: Evidence from the Italian Non-Life Insurance Market

h. 16.30
Gregor Weiss, University of Leipzig
Capital and the Performance of Insurance Companies

h. 17.00
James Barrese – David Pooser, St. John's University of New York
A Governance Study of Corporate Ownership in the Insurance Industry

h. 17.30
Discussion

FRIDAY - JULY 14, 2017

h. 9.00
Welcome coffee

MTPL AND CAT

h. 10.00
Giovanni Millo, Group Insurance Research, Generali Investments Holding
Long-Run Regional Equilibria in a Large Motor Insurance Market

h.10.30
Gaurab Aryal - Marco Cosconati, University of Virginia / Bank of Italy and IVASS
Estimating an Equilibrium Model of Insurance with Oligopolistic Competition

h. 11.00
Discussion

h. 11.30
Alejandro Del Valle Suarez, Georgia State University
Insuring Growth. The Impact of Disaster Funds on Economic Reconstruction in Mexico

h.12.00
Lucia Bevere, Swiss Re
Underinsurance of Property Risk and Natural Catastrophe

h. 12.30
Sebastain Awondo – Lars Powell, Alabama Center for Insurance Information and Research, The University of Alabama
Higher Order Risk Preferences: Implications on Demand of Windstorm Mitigation and Homeowner Insurance

h. 13.00
Discussion and Concluding remarks

h. 13.30
Lunch