

Conferences, seminars, visitors 2002

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January 21–25: *2nd MaPhySto Conference on Levy Processes and Applications, Aarhus*

April 11–28 : Science Institute, Tokyo. Lecture:

Two applications of phase-type distributions to finance and insurance

April 20: Operations Research Society of Japan. Lecture: *Some martingale calculations in queueing theory*

May 6–10: *Long Range Dependence, Heavy Tails and Rare Events*, University of Copenhagen (co-organizer). Lectures:

Pricing of Russian options with Levy input

Some applications of phase-type distributions to long-range dependence and insurance

June 19–21 *The Interplay Between Mathematical Finance and Insurance, Aarhus*

July 27–31 IMS Meeting, Banff, Canada

July 31 – August 2 *4th International Probability Symposium, Banff, Canada* (co-organizer)

August 6–10 : *Brasilian Probability School*. Lecture:

Rare events simulation.

July 1-5: *28th Conference on Stochastic Processes and their Applications, Melbourne* (Scientific Advisory Committee, not present).

August 21–29: *Modern Problems in Applied Probability, Edinburgh*. Co-organizer and opening lecture: *Markov additive processes and their applications.*

September 8–13: *Memorial Conference for V. Kalashnikov* Petrozavodsk, Russia (Program Committee, not present).

September 20–22: *2nd Conference in Actuarial Science and Finance*. University of the Aegean, Samos (Scientific Committee and Session Organizer))

December 2–7: Berkeley and Stanford

December 8–9: Winter Simulation Conference, San Diego

December 10–12: Norway Institute of Technology, Trondheim (1st opponent at Lars Oswald Dahl's PhD defence).