

Conferences, seminars, visitors 2004

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January 12–27: Australia (Centre of Excellence for Mathematics and Statistics of Complex Systems, division at University of Melbourne and University of Queensland, Brisbane). Lecture in Melbourne Jan 13:

Two applications of phase-type distributions to insurance and finance.

Lecture in Brisbane January 22:

Heavy tails, importance sampling and cross-entropy.

March 1: Course on simulation at *PhD Course: Performance and Reliability Analysis of IP-based Communication networks*, Dept. of Communications, Aalborg University.

March 17: Department of Theoretical Statistics, University of Copenhagen. Lecture:
Recent developments in rare event simulation with heavy tails

March 18–19: Department of Statistics, Lund University.

April 16–17: Baltic IV Workshop on Probability and Combinatorics, Kiel. **Participation cancelled.**

April 22: Dept. of Theoretical Statistics, Aarhus University:

Recent developments in rare event simulation with heavy tails

May 4: *Pricing of Exotic Options with Lévy Input*. EURANDOM, Eindhoven.

June 3-4: *Risk Management in Insurance*. University of Waterloo, Canada. Keynote speaker on ruin theory.

June 15: Laboratory of Insurance Mathematics, Copenhagen (censor)

June 22–25: *School on Insurance and Finance*, Pueblo, Mexico. **Cancelled due to overlap with postponed INFORMS meeting in Beijing.**

June 22–25: *INFORMS Applied Probability Meeting*, Beijing (postponed from 03). Plenary speaker:

Two-barrier problems in Applied Probability

July 19–23: *Extremes and Related Topics*, Aveiro, Portugal. Invited lecturer:

Exact extreme value calculations for reflected Lévy processes

Whole Fall: visits to Mittag-Leffler Institute, Stockholm. Co-organizer of thematic period on *Queueing Theory and Teletraffic Theory*. At Mittag-Leffler Institute Sept 7-Oct 24. Lecture:

Some recent applications of phase-type distributions to queueing theory

September 2–5: *Insurance Mathematics*, Samos, Greece. Scientific committee, chair of the session *Risk and Control*.

September 27-30: Co-organizer of MaPhySto course *Non-Linear Time Series Modeling* held in Copenhagen.

October 13: Sebastian Rasmus' licentiate defence in Lund.

October 14: University of Copenhagen.

December 16: Chalmers University of Technology, Göteborg. Lecture:
Two-sided modifications of Lévy processes

December 17: Mattias Bengtsson's licentiate defence in Göteborg (discussant).