Conferences, seminars, visitors 2005

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Conferences, program committees, seminars

January 10–20: Stanford University

January 31 – February 4: *Developments in Quantitative Finance.* Isaac Newton Institute, Cambridge.

February 5: *Rare Events in Communications Networks*, EURANDOM, Eindhoven. Lecture:
Recent developments in rare event simulation with heavy tails

February 23–26: *Quantitative Risk Management: Theory and Practice*, Keio University, Yokahama. Plenary speaker:
Rare event simulation with heavy tails

April 5: Anders Tolver Jensen's PhD defence in Copenhagen (committee member)

May 17–18: Opening of the Thiele Center, Aarhus. Lecture:
Heavy-tailed sums with applications to finance, insurance and queues

July 10–16: *Stochastic Modelling of Complex Systems*, Daydream Island, Australia (program committee, not participating)

September 5: CAF seminar in Aarhus:
An algorithm for pricing equity default swaps in Levy models

September 23-25: EURANDOM, Eindhoven (Scientific Council meeting).

October 6–8: *New Developments in Risk Theory* (in honour of Hans Bühlmann), Firenze. Lecture:
Tail asymptotics for sums of dependent risks

Visitors

Hanjörg Albrecher (Graz): April 1 – Aug 31
Michael Taksar (Missouri): July 1 – Aug 31
Reuven Rubinstein (Haifa): Aug 26 – Aug 30