

CURRICULUM VITAE - M.J. GOOVAERTS

Place of birth Hoboken

Date of birth 7 april 1946

Address Jan Frans Willemslaan 25, B-2500 Lier

Married with CORNELIS Gabriella on 22 september 1972
2 daughters Natalie (22 november 1973)
Katrien (15 july 1977)

Functions Professor K.U.Leuven (BELGIUM)
Extraordinary Professor (Insurance chair of non-life) at the University of
Amsterdam (THE NETHERLANDS)

Degrees

- Mathematics Degree (1968) (grote onderscheiding)
- Aggregaat H.S.O. R.U.G.(1968)(=Post-graduate Teaching Diploma) (onderscheiding)
- Ph.D. in Mathematics (1971) (grootste onderscheiding)
Thesis: Perturbatietheorie in het Pad-Integraal formalisme van de niet-relativistische quantummechanica met toepassing op het waterstofatoom en de harmonische oscillator.
- Actuarial Degree K.U.Leuven (1973) (grote onderscheiding)
- Aggregatie Hoger Onderwijs R.U.G. (1976) (=High Level Teaching Diploma) (zonder graden)
Thesis: Bijdrage tot het pad-integraalformalisme van de niet relativistische quantummechanica.

Fellowships

- For the academic year 1968-1969 he obtained a fellowship of the het Francqui-Foundation.
- For the academic year 1969-1970 he obtained a fellowship of the I.W.O.N.L.

Scientific Awards

- Award of the Winkler Prins for Astronomy and Mathematical Physics (1978)
- Royale Belge Award (1979)
- Award organisation of a NATO ASI on Insurance Premiums (1983)
- Award organisation of a NATO ASI on Insurance and Risk Theory (1985)

Journals

- Journal of Computational and Applied Mathematics (K.V.I.V. 1975-1982) (North-Holland - 1982 -), Principal editor - stichter
- Technische Management (De sikkel) Adviesredactie, 1975 -1984
- Bulletin van de Koninklijke vereniging voor Belgische Actuarissen Lid redactieraad, 1979 -1987
- ASTIN Bulletin (E.J. Brill) Member Editorial Board, 1981 -
- Insurance : Mathematics and Economics (North-Holland) Editor-stichter, 1982 -
- Insurance : Abstracts and Reviews (North-Holland) Correspondent, 1982 -
- Mathematical Reviews Reviewer 1976 –
- Editor e-journal Elsevier 'Financial Mathematics and Economics' 2002-

Books and Proceedings

- North-Holland Insurance Series (1984-) : series editor
- "Insurance Premiums", North-Holland (1984), pp. 406 + XI in cooperation with F. De Vylder & J. Haezendonck
- "Premiums calculation in insurance", D. Reidel (1984), pp 564 + XI editor in cooperation with F. De Vylder & J.Haezendonck (Proceedings of the Nato ASI on Insurance Premiums, held in Leuven 1983)
- "Proceedings of the International Congress on Computational and Applied Mathematics", North-Holland (1985), in cooperation with F. Broeckx, L. Wuytack, R. Piessens (Proceedings of the I.C.C.A.M. meeting, held in Leuven 1984) pp 1-668 + XVIII (1985)
- APL, the language and its actuarial applications, North-Holland (1986) in cooperation with D. Stiers and J. De Kerf.
- "Proceedings of the second International Conference on Computational and Applied Mathematics" July 21-26, 1986 Leuven in cooperation with Broeckx, Piesens, Wuytack (North-Holland).
- "Insurance and Risk Theory" D. Reidel 1986 pp 487 editor in cooperation with F. De Vylder & J. Haezendonck. (Proceedings of the Nato ASI on Insurance and Risk Theory, held in Maratea 1985).
- APL, een taal voor rekenkundige toepassingen, in cooperation with D.J.W. Stiers, F.C.M. Broeckx.
- "Proceedings of the Symposium on Risk Theory" Leuven, July 19-21 (1988), in cooperation with H. Gerber, V. Mammitzsch, J. Haezendonck.
- "Proceedings of the third ICCAM" July 23-28, 1988, Leuven, in cooperation with Broeckx, Piessens, Wuytack, North-Holland.
- "On effective actuarial models" North-Holland Insurance Series, June 1990 in cooperation with R. Kaas, A. Van Heerwaarden, T. Bauwelinckx..
- "Liber Amicorum W. Kok & J. van Klinken, in cooperation with H. Wolthuis, R. Kaas and B. Altling von Gesau.
- "Proceedings of the fourth ICCAM", July , 1990, Leuven, Belgium, in cooperation with Broeckx, Piessens, Wuytack, North-Holland.
- H. Wolthuis, M. Goovaerts, "Reserving and Solvency in the EC", in the CAIRE Insurance and Finance Series, Ceuterick (1993).

- "Proceedings of the fifth ICCAM", July 1992, Leuven, Belgium, in cooperation with F. Broeckx, R. Piessens and L. Wuytack, North Holland.
- R. Kaas, A.E. Van Heerwaarden, M. Goovaerts, "Ordering of Actuarial Risks", Caire Education Series 1 pp. 144.
- D. Dannenburg, R. Kaas, M. Goovaerts, "Basic Credibility models", Ceuterick (1996) pp.153.
- "Proceedings of the sixth ICCAM", July 1994, Leuven, Belgium, in cooperation with F. Broeckx, R. Piessens and L. Wuytack, North Holland.
- "Praktijkgids 1997 Aanvullende bedrijfspensioenen", in cooperation with T. Bauwelinckx pp. 529.
- "Praktijkgids 1998 Aanvullende bedrijfspensioenen", in cooperation with T. Bauwelinckx.
- "Proceeding of the seventh ICCAM", July 1996, Leuven, Belgium, in cooperation with F. Broeckx, R. Piessens and L. Wuytack, (1998) (North Holland).
- "Praktijkgids 1999 Aanvullende bedrijfspensioenen", in cooperation with T. Bauwelinckx.
- "Praktijkgids 2002 Aanvullende bedrijfspensioenen", in cooperation with T. Bauwelinckx, pp. 1-829.
- "Modern Actuarial Risk Theory", in cooperation with R. Kaas, M. Goovaerts, J. Dhaene, M. Denuit, Kluwer (2001 December) (fourth edition 2003).and Student edition(2004) translated into Chinese(2004)
- "Proceedings of the eighth ICCAM, July 1998 Leuven, Belgium in cooperation with F. Broeck, R. Piessens and C. Wuytack (2000) North-Holland
- Proceedings of the ninth ICCAM, July 2000 Leuven, Belgium, in cooperation with P. Broeck, R. Piessens, L. Wuytack (2002) North-Holland, pp. 1-903.
- Praktijkgids 2002 Aanvullende bedrijfspensioenen in cooperation with T. Bauwelinckx.
- Contributions to the Encyclopedia of Actuarial Sciences, Wiley
- Proceedings of the tenth ICCAM, July 2002 Leuven, Belgium, in cooperation with L. Wuytack and S. Vandewalle (2004) pp1-817
- A Global Framework for Insurer Solvency Assessment, Report of the IAA, pp1-179 ,as member of the working party
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Organization of International Congresses

- 1983 Nato ASI on Insurance Premiums - Leuven, 17-31 July Director (together with J. Haezendonck & F. De Vylder)
- 1984 International Congress on Computational and Applied Mathematics - Leuven, 24-27 July
- 1985 Nato ASI on Insurance and Risk Theory - Maratea (Italy) Director (together with J. Haezendonck and F. De Vylder)
- 1986 Second International Congress on Computational and Applied Mathematics, Leuven, 21-26 July.
- 1988 Symposium on Risk Theory, Leuven, 19-21 July
- 1988 Third International Congress on Computational and Applied Mathematics, Leuven, 25-28 July.
- 1990 Fourth International Congress on Computational and Applied Mathematics, Leuven, 23-27 July.
- 1992 Fifth International Congress on Computational and Applied Mathematics, Leuven 27 July - 1 August
- 1994 Sixth International Congress on Computational and Applied Mathematics, Leuven July, 25 - 30.
- 1995 26st Astin Colloquium Leuven
- 1995 25th ICA President of the scientific committee

- 1996 Seventh International Congress on Computational and Applied Mathematics, Leuven, July 21-26, 1996.
- 1997 First IME meeting Amsterdam August 21-24, 1997.
- 1998 Eight International Congress on Computational and Applied Mathematics, Leuven, 25 July – 1 August 1998.
- 2000 Ninth International Congress on Computational and Applied Mathematics, Leuven, July 4 – July 30, 2000.
- 2002 Tenth International Congress on Computational and Applied Mathematics, Leuven July 22 – 27, 2002.
- 2002 Member of the Scientific committee of IME 2002 Lisbon, July.
- 2002 2nd Conference in actuarial Science and Finance Samos, September, member of the Scientific committee
- 2004 Eleventh International Congress on Computational and Applied Mathematics, Leuven, July 24-30
- 2004 3rd Conference in actuarial Science and Finance Samos, September, member of the scientific committee

Member of the Jury of the following scientific awards

- Winterthur Prize, Boleslaw Monic Price Award. ICA-award Montreal 1992
ICA-award Brussels 1995

Scientific committee member

- 1995 Chairman scientific committee ICA 1995 Brussels
- 1999 – 99 – 00 – 01 – 02 – 03 – 04 Member of scientific committee of the IME meetings of Lausanne, City University, University of Barcelona, Penn State, University of Lisbon, Lyon, Rome
- Member scientific committee of the Samos meeting on Second Conference on Finance and Actuarial Sciences, September 2002, 20-22, September 2004, 1-7 September
- Member of scientific committee of the First Brazilian Conference on Statistical Modelling in Insurance and Finance, September 1-6, 2003
- Member of the scientific committee of the Maastricht Afir Colloquium

Publications

1. M.J. Goovaerts and J.T. Devreese, "Analytic Treatment of the Coulomb Potential in the Path Integral Formalisms by Exact Summation of a Perturbation Expansion", J. Math. Phys., Vol. 13, No. 7, July 1972, pp 1070-1082 and J. Math. Phys., Vol. 14, No. 1, January 1973, pp. 153.
2. M.J. Goovaerts, J.M. De Sitter and J.T. Devreese, "Numerical Study of Two-Phonon Sidebands in the Optical Absorption of Free Polarons in the Strong-Coupling Limit", Phys. Rev. B, Vol. 7, No. 6, March 1973, pp. 2673-2684.
3. J. Devreese, J. De Sitter and M. Goovaerts, "Theoretical Evidence for the possible Observation of relaxed excited States of Fröhlich Polarons for polar Crystals with $\alpha > 3$ ", Solid state Communications, Vol. 9, (1971), pp. 1383-1385.
4. M.J. Goovaerts and J.T. Devreese, "A note on Feynman's Path-Integrals", Physica, 60 (1972), pp. 97-113.
5. M.J. Goovaerts, A. Babenco and J.T. Devreese, "A new expansion method in the Feynman path-integral formation: Application to a one-dimensional delta function potential", J. Math. Phys., Vol. 14, No. 5, May 1973, pp. 554-559.
6. M.J. Goovaerts and F. Broeckx, "On a generalization of the modified perturbation expansion for the density matrix in path-integral formalism", Physica 62 (1972), pp. 267-277.
7. M.J. Goovaerts and F. Broeckx and P. Van Camp, "Evaluation of the even wave functions of the hydrogen atom in the path-integral formalism", Physica 64 (1973), pp. 47-62.
8. J. Devreese, J. De Sitter and M. Goovaerts, "Optical Absorption of polarons in the Feynman-Hellwarth-Iddings-Platzman Approximation", Phys. Rev B, Vol. 5, No. 6 (1972), pp. 2367-2381.
J. Devreese, J. De Sitter, M. Goovaerts, "Optical absorption of polarons in the F.H.I.P. approximation", Phys. Rev. Abstracts 2, 16 (1971).
9. J.M. De Sitter and M.J. Goovaerts, "On two inequalities satisfied by Bessel Functions", Simon Stevin, 46e Jaargang (1972-1973) Afl. IV (april 1973), pp. 159-164.
10. C.C. Grosjean and M.J. Goovaerts, "A perturbational calculation relative to the energy states of the linear harmonic oscillator in the path-integral formalism of nonrelativistic Quantum Mechanics", Physica 70, 2 (1973), pp. 243-256.
11. F. Broeckx, M. Goovaerts, "Bayesiaanse statistiek met toepassing op het schatten van parameters", Het Ingenieursblad, Nr. 1-2/1974, pp. 26-29.
12. K.K. Bajaj, M.J. Goovaerts and J.T. Devreese, "Ground State Energy of a Bound Piezoelectric Polaron", Solid State Comm., Vol. 12 (1973), pp. 1197-1199.
13. M.J. Goovaerts, W. Meeusen and J. De Kerf, "Solving the non-homogeneous first order linear differential-difference equation with constant coefficients", Utilitas Mathematica, Vol. 6 (1974), pp. 75-86.
14. C.C. Grosjean, F. Broeckx and M.J. Goovaerts, "Some New Transformation formulae for certain types of integrals with a product of a periodic and a non-periodic function as integrand", Bulletin de la Société Mathématique de Belgique, t. XXV, (1973), pp. 359-388.
15. F. Broeckx, M. Goovaerts, J. Van den Broeck, "On the prior density functions proposed by Jeffreys and Haldane in a Bayesian framework", Belgisch tijdschrift voor statistiek, informatiek en operationeel onderzoek, Vol. 15, No. 1, april 1975, pp. 19-33.
16. M.J. Goovaerts, "Path-integral evaluation of nonstationary Calogero model", J. Math. Phys. Vol. 16, No. 3, March 1975, pp. 720-723.
17. P. Breesch, J. De Kerf, M. Goovaerts, "A note on the numerical evaluation of integrals over strongly oscillating functions". Journ. Comp. Applied Math., Vol. I, No. 1 (1975), pp. 47-49.
18. F. Broeckx, M. Goovaerts, "Bayesiaanse Concepten bij het probleem van de estimatie van parameters", Omega, Vol. 2, No. 3 (1974), pp. 24-28.

19. M.J. Goovaerts, "A new method for evaluating Gaussian Path-Integrals", *Physica* 77, No. 2, (1974), pp. 379-389.
20. L. D'Hooge and M.J. Goovaerts, "Bayesian Inference in credibility theory", *The Astin Bulletin*, Vol. VIII, part 2 (1975), pp. 164-174.
21. N. De Pril, L. D'Hooge and M.J. Goovaerts, "Continued Fractions as a tool for approximate quadrature formulae", *Liber Amicorum*, H. Florin (1975), pp. 95-107.
22. W. Huybrechts and M.J. Goovaerts, "Optical absorption of piezoelectric polarens", *Solid State Communications*, V17, pp. 1263-1265 (1975).
23. F. Broeckx, L. D'Hooge, M.J. Goovaerts, "An expansion method for a function as a sum exponentials". *Proceedings of the first European Congress on Operations Research* (edited by J.L. Brans), North-Holland, pp. 23 (1975).
24. L. D'Hooge and M.J. Goovaerts, "Numerical Treatment of the determination of a Structure function of a tariff class based on the theory of continued fractions", *Proceedings of the 20th International Congress of Actuaries*, Tokyo, Oct. 1976, Vol. 1, pp. 53-65.
25. M.J. Goovaerts, L. D'Hooge, N. De Pril, "On a class of generalized Convolutions, Part I", contribution to the 12th Astin Colloquium Portimao, Oct. 1975, *Scandinavian actuarial Journal* 1977, pp. 1-30.
26. M.J. Goovaerts, "Bijdrage tot het pad-integraal formalisme van de niet relativistische quantummechanica, met inbegrip van de behandeling van enkele klassieke modellen", *Thesis Aggregaat Hoger Onderwijs*, pp. 1-266.
27. F. Broeckx, L. D'Hooge, M. Goovaerts, J. Vanden Broeck, "Numerical evaluation of bounded Bayesian parameters in case of auto-correlated errors and multicollinearity in Data", *Statistische Hefte*, VII, Nr. 3, (1975), pp. 130-143.
28. N. De Pril, L. D'Hooge, M.J. Goovaerts, "A bibliography on credibility theory and its applications", *Journ. comp. Applied Math.*, Vol. II, No. 1, pp. 55-62.
29. L. D'Hooge, J. De Kerf en M.J. Goovaerts, "Aanpassing van sterretafels door middel van Spine functions", *Het Ingenieursblad*, Nr. 24 (1975), pp. 538-540.
30. M.J. Goovaerts, L. D'Hooge en N. De Pril, "Some new results on infinite divisibility", *Proceedings of the 20th International Congress of Actuaries*, Tokyo, Oct. 1976, Vol. 4, pp. 539-543.
31. F. Broeckx, M. Goovaerts, J. Vanden Broeck, "Numerical estimation of Bayesian parameters involving uniform priors", *Belgisch tijdschrift voor Statistiek, Informatiek en Operationeel Onderzoek*, Vol. 16, Nr. 1, (1976).
32. W. Huybrechts and M.J. Goovaerts, "Free Polaron absorption in piezo-electric semiconductors", *Physica*, 82 B (1976), pp. 216-226.
33. W. Huybrechts, M.J. Goovaerts, J. De Kerf, "Optical absorption by piezo-polarons in an external static electric field", *Sold State Communications*, Vol. 19, pp. 1119-1121 (1976).
34. M.J. Goovaerts, L. D'Hooge & N. De Pril, "On the Infinite Divisibility of the Product of Two Γ -distributed Stochastical Variables", *Applied Mathematics and Computation* 3, pp. 127-135 (1977).
35. W.J. Huybrechts, M.J. Goovaerts and J. De Kerf, "Dependence of the optical absorption by a piezo-electric polaron on an external static electric field", *Physica*, 92 B+C, 1, pp. 33-78 (1977).
36. M.J. Goovaerts, L. D'Hooge, P. Van Goethem, "An analytical Approach to the Generalized Poisson Process in case of claim distributions with infinite skewneww", *Mitteilunger der Vereinigung Schweiz. Versicherungsmathematiker Heft*, 1, 77 (1977), pp. 59-69.
37. R. De Groot, J. De Kerf and M.J. Goovaerts, "Algebra der schakelingen", *Eclectica*, 7de Jaargang Nr. 1, pp. 1-84.
38. L. D'Hooge, J. De Kerf, M.J. Goovaerts, "Adjustment of mortality tables by means of smoothing splines", *Bulletin Kon. Ver. Belg. Act.* 71, pp. 78-93 (1977).

39. M.J. Goovaerts and P. Van Goethem, "On a Berry-Esseen theorem for compound Poisson Processes", Proceedings of the 10th European Meeting of Statisticians, Leuven August 22-26 (1977), pp. 109.
40. F. Broeckx, M. Goovaerts, J. Van den Broeck, "A Bayesian Approach to some specific business problems". *Revue Belge de Statistique, d'informatique et de recherche opérationnelle*, 17, 2 pp. 1-14 (1977).
41. L. D'Hooge, J. De Kerf, M.J. Goovaerts, "Adjustment of mortality tables by means of smoothing splines", Proceedings of the Vith International Conference of Social Security Association, Helsinki (1975) Vol. II, pp. IV.b)95 - IV.b)117 (1977).
42. M.J. Goovaerts & P. Van Goethem, "On a Berry-Esseen theorem for compound Poisson Processes", *Journal Comp. Applied Mathematics*, 4,2, pp. 93-100 (1978).
43. M.J. Goovaerts, L. D'Hooge, N. De Pril, "On the Infinite divisibility of the ratio of two gamma-distributed variables", *Stoch. Processes and Applications*, 7, 3, pp. 291-297 (1978).
44. P. Van Goethem and M.J. Goovaerts, "Approximation formulae for compound Poisson processes in case of claim distributions having infinite variance or infinite mean", *Bull. Kon. Ver. Belgische Actuarissen*, pp. 132-143, (1978).
45. P. Van Goethem and M.J. Goovaerts, "Approximation formulae for compound Poisson processes for some kind of claim distributions having a prescribed asymptotic behavior", *Applied Mathematics and Computation*, V 5(4), pp. 243-252 (1979).
46. L. D'Hooge en M. Goovaerts, "Enkele actuariële bedenkingen bij de veralgemeende controle op de aanvullende pensioenstelsels" *Liber Amicorum*, Hulpiau, pp. 263-280 (1978).
47. M. Goovaerts, N. De Pril, L. D'Hooge, On the infinite divisibility of the ration of two gamma-distributed variables, Proceedings on the 11th European Meeting of Statisticians, Oslo, August 14-18, pp. 111 (1978).
48. R. De Groot en M.J. Goovaerts, "On generalized Tchebycheff inequalities for stop-loss premiums", *Bulletin de l'Association des actuaires Diplômés de I.S.F.A.*, pp. 55-60 (1979).
49. F. Covens, M. Van Wouwe, M. Goovaerts, "On the numerical evaluation of stop-loss premiums" *Astin Bulletin* 10, pp. 318-324 (1979).
50. P. Van Goethem en M.J. Goovaerts "Actuariële gebruik van de James-Stein estimatietheorie", *Tijdschrift voor Economie en Management*, (sept. 1979), Vol. XXIV, 2, pp. 211-223 (1979).
51. R. De Groot, L. D'Hooge, M.J. Goovaerts, "On an extension of some stop-loss inequalities based on convex analysis" (Int. Congres of Actuaries, Zürich), Proceedings, TI, pp. 169-177 (1980).
52. M.J. Goovaerts en N. De Pril, "On a note by Ralph Gardfield", *Arch* Nr. 1, pp. 3-6 (1979).
53. M.J. Goovaerts en J. Swiggers, "Over de inflatiegevoeligheid van een aantal actuariële modellen voor aanvullende pensioenstelsels", *Liber Amicorum*, Economie en Werkelijkheid, pp. 215-228 (1980).
54. M.J. Goovaerts en F. De Vylder, "A note on additive premium calculation principles", *Bulletin van de KVBA*, pp. 89-93, (1980).
55. M.J. Goovaerts en F. De Vylder, "A note on iterative premium calculation principles", *Astin Bulletin* 10, pp. 326-329 (1979).
56. F. De Vylder, M.J. Goovaerts, "An invariance property of the Swiss premium calculation principles, M.V.S.V. 79, pp. 105-120, 2 (1979).
57. F. De Vylder, M.J. Goovaerts, "Convexity property of the Swiss premium principle", *Blätter XIV*, Heft 3 pp. 427-437 (1980).
58. M.J. Goovaerts, M. Declercq, "On a application of a Smoothing Inequality to the estimation of Stop-Loss premiums", *Scan. Act. Journ.*, pp. 33-40 (1980).
59. M. Goovaerts, M. Van Wouwe, "The generalized Waring Distribution as a Mixed Poisson with a Generalized gamma mixing distribution", *Bull. Kon. Ver. Belgische Actuarissen*, pp. 95-98 (1980).

60. M.J. Goovaerts and F. De Vylder, "Premium calculation principles, some properties", *Het Verzekeringsarchief*, 57, 1, pp. 6-13 (1980).
61. M.J. Goovaerts and F. De Vylder, "Upper Bounds on Stop-Loss Premiums under constraints on claims size distributions as derived from representation theorems for distribution functions", *Scan. Act. Journal*, pp. 141-148 (1980).
62. M.J. Goovaerts, "Some further Results on Ordering of Risk", *Blätter*, Band XV, Heft 1, pp. 1-6, (1981).
63. M.J. Goovaerts, "On ordering and danger of claim frequency distributions", *Astin Bulletin*, 12 (1981), pp. 72-76.
64. M.J. Goovaerts, F. De Vylder, F. Mertens, R. Hardy, "An extension of an invariance property of the Swiss premium calculation principle", *Astin Bulletin* 11, pp. 145-153 (1980).
65. W. Santermans and M. Goovaerts, "On the numerical evaluation of Survival Probabilities", *Arch*, Nr. 1, pp. 53-59 (1980).
66. M. Goovaerts and N. De Pril, "The BETA-prime distribution : a remark on a recent paper by H. Seal", *Astin Bulletin*, 11, pp. 154-157 (1981).
67. H.U. Gerber and M.J. Goovaerts, "On the representation of additive principles of premium calculation", *Skan. Act. Journal*, pp. 221-227 (1981).
68. H.U. Gerber, M. Goovaerts, N. De Pril, "The Wiener process with drift between a linear retaining and an absorbing barrier". *Journal Comp. Applied Math.* 7, 4, pp. 267-269 (1981).
69. M.J. Goovaerts, L. D'Hooge and F. Broeckx, "A characterization of the exponential principle by means of the mean value and the zero utility premium calculation principle", *Bulletin van de Koninklijke Vereniging van Belgische Actuarissen*, pp. 63-70 (1981).
70. J. Haezendonck & M. Goovaerts, "A new premium calculation principle based on Orlicz norms", *Insurance VI nl*, pp. 41-54 (1982).
71. M. Goovaerts, F. De Vylder, J. Haezendonck, "Stop-Loss dominance", *Blätter XVI*, Heft 3 (1984), pp. 301-310.
72. M.J. Goovaerts, "A remark on survival probabilities for a weighted Poisson Process with an Infinitely divisible mixing distribution", *Skand. Act. Journal* (1982), pp. 211-215.
73. De Vylder F. en M. Goovaerts, "Analytical best upper bounds for stop-loss premiums", *Insurance : Mathematics and Economics* 1, 3, pp. 197-212 (1982).
74. F. De Vylder and M. Goovaerts, "Upper bounds for ruin probabilities in a New General Risk Model by the Martingales method", *Journal of Comp. Applied Math.*, 8, 2, pp. 121-126 (1982).
75. M.J. Goovaerts, F. Broeckx, "Modelling of Insurance Premiums", *Proceedings of the LASTED International Symposium on Modelling, identification and control*, pp. 7-9 (1981).
76. M.J. Goovaerts, F. De Vylder & J. Haezendonck, "Ordering of risks: a Review", *Insurance Mathematics and Economics* 1, 2, pp. 131-161 (1982).
77. F. De Vylder & M. Goovaerts, "Upper and Lower Bounds on Stop-loss Premiums in Case of known Expectation and Variance of the Risk Variable", *Mitteilungen der Vereinigung schweiz. Versicherungsmathematiker*, Heft 1, pp. 149-164 (1982).
78. M. Goovaerts, J. Haezendonck, F. De Vylder, "Numerical best bounds on stop-loss premiums", *Insurance Mathematics and Economics*, 1, 4, pp. 287-302 (1982).
79. F. De Vylder, M. Goovaerts, N. De Pril, "Upper and Lower Bounds on Modified Stop-Loss Premiums in case of Known Expectation and Variance of the Risk Variable", *Astin Bulletin V13*, 1 (1982), pp. 23-35.
80. N. De Pril, L. D'Hooge, M. Goovaerts, "Een actuariële onderzoek van de financiële leefbaarheid van de verzorgkas voor geneesheren". *Liber Amicorum Prof. H. Vandenborre*, *Bulletin van de K.V.B.A.* (1982), pp. 77-108.
81. M. Goovaerts, "Moral Hazard" en "Theorie van de verzekeringen" in de *Encyclopedie van de bedrijfseconomie*, Kluwer.

82. N. De Pril & M. Goovaerts, "Bounds for the optimal critical claim size of a bonus system", *Insurance : Mathematics and Economics*, 2, 1, pp. 27-33 (1982).
83. M.J. Goovaerts & F. De Vylder, "Numerical bounds on stop-loss premiums in case of known mean and variance of the risk variable" *Proceedings of the International LASTED Symposium, Acta Press, (Paris)*, pp. 225-227 (1982).
84. F. De Vylder & M. Goovaerts, "Maximization of the variance of a stop-loss reinsured risk" *Insurance Mathematics and Economics* 2, 2 pp. 75-80 (1983).
85. M. Goovaerts, F. De Vylder, "Stop-loss ordering for scale and power mixtures of distributions" *S.A.J.* (1984), pp. 95-101.
86. M.J. Goovaerts & F. De Vylder, "A characterization of the class of credibility matrices corresponding to a certain class of discrete distributions" *Insurance Mathematics and Economics*, V3, 3 pp. 201-204 (1984).
87. M. Goovaerts, F. De Vylder, J. Haezendonck, "Insurance Premiums", North-Holland, VII + 398 (1984).
88. F. De Vylder, M. Goovaerts, "Best bounds on the stop-loss premium in case of known range, expectation, variance and mode of the risk", *Insurance : Mathematics & Economics* 2,4 (1983), pp. 241-250.
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- 250 R. Kaas, J. Dhaene, D. Vyncke, M. Goovaerts, M. Denuit "A Simple Geometric proof that comonotonic risks have a convex largest sum." Proceedings of the Fifth International Congress on Insurance: Mathematics and Economics , State College 23-25 July 2001, ASTIN Bulletin, 32,1 pp 71-77
- 251 D. Vyncke, M. Goovaerts, A. De Schepper, R. Kaas, J. Dhaene "On the distribution of cash-flows using Esscher Transforms" Proceedings of the Fifth International Congress on Insurance: Mathematics and Economics, State College 23-25 July 2001, NAAJ
- 252 A. De Schepper, M. Goovaerts, J. Dhaene, R. Kaas, D. Vyncke "Bounds for present value functions with stochastic interest rates and stochastic Volatility" Proceedings of the Fifth International Congress on Insurance: Mathematics and Economics, State College 23-25 July 2001, IME 31, 1 (2002) pp.87-104
- 253 M. Goovaerts, A. De Schepper, D. Vyncke, J. Dhaene, R. Kaas "Stable laws and the present value of fixed cash flows" Proceedings AFIR colloquium Toronto 7-8 September 2001 pp. 307-323, NAAJ
- 254 J. Dhaene, S. Wang, V. Young, M. Goovaerts "Comonotonicity and minimal stop-loss premiums" Mitterlungen and Scheiz. Aktuarvereinigung Heft 2, 2000 pp. 99-113

- 255 M.J. Goovaerts "Actuarieel onderzoek en opleiding aan de K.U.Leuven" TEM pp. 483-490 (2001) XLVI
- 256 M.J. Goovaerts, J. Dhaene, E. Vanden Borre, H. Redant "Some remarks on IBNR Evaluation Techniques" TEM pp. 525-533 (2001) XLVI
- 257 J. Dhaene, M.J. Goovaerts, S. Vanduffel, D. Vyncke "How to determine the Capital Requirements for a Portfolio of Annuity Liabilities" TEM pp. 533-544 (2001) XLVI
- 258 M.J. Goovaerts, J. Dhaene, R. Kaas "Risk Measures, Measures for Insolvency Risk and Economical Capital Allocation" TEM pp. 545-562 (2001) XLVI
- 259 J. Dhaene, H. Wolthuis, M. Denuit, M. Goovaerts "Risk and savingscontracts" ICA Proceedings, Cancun, Mexico (2003)
- 260 A. Brender, H. van Broekhoven, J. Dhaene, M. Goovaerts, T. Monnik, G. Meyers, H. Panjer, O. Sandberg, H. Shoeman, S. Van Veurne, S. Wason, H. Waszink "Report on Solvency working party" IAA-report pp. 1-95
- 261 M. Vanmaele, J. Dhaene, Deelstra, Dinev, Goovaerts "Bounds for the price of discretely sampled arithmetic Asian options, to be published JCAM
- 262 J. Dhaene, M. Denuit, M.J. Goovaerts, R. Kaas; D. Vyncke "The concept of comonotonicity in Actuarial Science and Finance: Applications, IME accepted 31, 2 (2002) 133-162
- 263 S. Vanduffel, J. Dhaene, M. Goovaerts, M. Kaas, "The hurdle race problem", Presented at the 6th IME Conference, Lisbon, IME (2003)33(2),405-414
- 264 J. Dhaene, S. Vanduffel, Qihe Tang, M. Goovaerts, R. Kaas, D. Vyncke "Risk measures and comonotonicity, IFFA, Presented at the 6th IME Conference Lisbon, July 2002
- 265 M. Goovaerts, A. De Schepper, M. Decamps "Closed form approximations for diffusion densities:a path integral approach", Presented at the ICCAM meeting, Leuven 2002, July, JCAM (2004),pp337-364
- 266 M.J. Goovaerts, R. Kaas, J. Dhaene "Economic capital allocation derived from risk measures" presented at IME Lisbon Conference, NAAJ April (2003)pp.44-59
- 267 "A Unified Approach to Insurance Premium Principles", M. Goovaerts, R. Kaas, J. Dhaene, Qihe Tang, Proceedings Samos, Astin Bulletin,(2003)173-192
- 268 T. Hoedemakers, J. Beirlant, M. Goovaerts, J. Dhaene "Confidence Bounds for dicounted Loss Reserves" Presented IME Lisbon,IME V33(2003)pp533-550
- 269 Goovaerts, A. De Schepper, Yong Hua, G. Darkiewicz, D. Vyncke "An investigation on the use of copulas when calculating general cash flow distributions"JCAM(2005) accepted
- 270 G. Darkiewicz, J. Dhaene, M. Goovaerts " Distortion Risk Measures for Sums of Random Variables under Dependence"Blatter (2005) accepted
- 271 M.J. Goovaerts, R. Kaas, J. Dhaene, Qihe Tang "Some New Classes of Consistent Risk Measures" IME,V34,3 (2004)pp505-516
- 272 R. Kaas, M. Goovaerts, Qihe Tang "Some Useful Counter examples regarding comonotonicity,Barab (2005),accepted.
- 273 J. Dhaene,M. Goovaerts, S. Vanduffel, D. Vyncke "Comonotonic approximations for optimal portfolio selection problems"JRI accepted
- 274 R. Laeven, M. Goovaerts "An optimalization approach to the dynamic calculation of economic capital" IME Lyon. IMEV35,2 (2004) pp.299-320
- 275 M. Decamps, M. Goovaerts, A. De Schepper "Solution of the Fokker-Planck Equation with Boundary Conditions by Feynman-Kac Integration, IME meeting Lyon(2004)pp.
- 276 Marc Decamps & Marc Goovaerts "Discussion on 'Pricing Lockback Options and Dynamic Guaranties" NAAJ, 7, 3 (July 2003)
- 277 Marc Decamps & Marc Goovaerts "Discussion on Geometric Brownian Motion models for Assets and Liabilities: From Pension Funding to Optimal Dividends" NAAJ (2003),7(4)pp.94-95
- 278 Marc Decamps, Marc Goovaerts, Wim Schoutens "Asymmetric Skew Bessel Processes and their applications in Finance"JCAM (2005),accepted

- 279 Goovaerts M., R. Kaas, J. Dhaene, Q. Tang "Some new classes of consistent risk measures" Proceedings of the First Brazilian Conference on Statistical Modelling in Insurance and Finance pp. 2-9 (2003)
- 280 Vyncke D., Goovaerts M., Dhaene J. "An accurate approximation for the Price of Arithmetic Asian Options" pp. 224-229 Proceedings of the First Brazilian Conference on Statistical Modelling in Insurance and Finance (2003) Finance(AFFI) (2004) accepted.
- 281 Insurance Solvency Assessment Working Party "A Global Framework for Insurer Solvency Assessment" IAA-website (2004),member of the party
- 282 T. Hoedemakers, Goovaerts M., J. Dhaene "Monitor uw schadevoorziening" De Actuaris (2004)
- 283 M. Decamps, A. De Schepper, M. Goovaerts "Applications of delta-function perturbation to the pricing of derivative securities" . PhysicaA:Statistical Mechanics and its Applications:V342,Issue3-4 (2004) pp.677-692,
- 284 M. Decamps, M. Goovaerts, A. De Schepper "Applications of Jensen's inequality to interest rate derivatives. Athens,proceedings IWAP 2004pp.101-103
- 285 M. J. Goovaerts, E. Vandenborre, R. Laeven "Managing Economic and virtual Economic capital within financial conglomerates" NAAJ,accepted
- 286 R. Laeven,R. Kaas, M. Goovaerts, Qihe Tang,"A comonotone Image of Independence for Additive Risk Measures",NAAJ,accepted
- 287 M. Goovaerts,D. Vyncke, "Actuarial Risk Measures" Athens Proceedings IWAP 2004 March 22-25,2004 pp159-169
- 288 H. Albrecher,J.Dhaene,M.Goovaerts,W. Schoutens,"Static hedging of Asian options under Levy Models:the Comonotonicity Approach" submitted Journal of Derivatives
- 289 R. Laeven, M. Goovaerts,T. Hoedemakers, Q. Tang,"Some Asymptotic results for sums of dependent Random Variables with Actuarial Applications"submitted SAJ,Also appeared in in the proceedings of the8th International Congress on IME Rome (2004)
- 290 J.Dhaene,R.Laeven,G.Darckiewitz,S. Vanduffel,M. Goovaerts,"Can Tail-Value-at-Risk be too subadditive?submitted Journal of Banking and Finance
- 291 J. Dhaene,S.Vanduffel,M. Goovaerts,R. Kaas,D.Vyncke "Comonotonic approximations for optimal portfolio selection problems";submitted
- 292 G. Darckiewitz,J.Dhaene, M. Goovaerts,Risk Measures and dependencies of risks submitted Tijdschrift voor Economie en Management
- 293 M. Goovaerts,R.Laeven ,Actuarial Risk Measures for Financial Pricing,submitted to Quantitative Finance
- 294 Antonio Katrien,Goovaerts Marc,Hoedemakers Tom,"On the distribution of Discounted Loss Reserves (2004) Met V12,3,pp.12-16
- 295 M. Decamps,M. Goovaerts,W. Schoutens"A bimodal Vasicek short rate model"" Proceedings 2nt Actuarial and Financial Mathematics Day(2004)pp45-52
- 296 J. Dhaene,S. Vanduffel,M. Goovaerts, R. Kaas,D Vyncke "Comonotonic approximations for optimal selectionproblems:the case ot terminal wealth",Proceedings of the second Financial Mathematics Day,(2004)pp.53-70
- 297 S. Van Duffel,J. Dhaene,M. Goovaerts,"Comonotone approximations for the savings-retirement problem"Proceedings of the 8th International congress on IME,Rome 2004,JPEF submitted
- 298 J. Dhaene,S. Van Duffel ,M. Goovaerts,R. Olislagers,R. Koch"On the computation of the capital multiplier in the Fortis Credit Economic Capital Model3,BAB,V3,No1pp50-57
- 299 M. Decamps,A. De Schepper, M. Goovaerts,"Bounds for the prices of European and Asian –style contingent claims
- 300 R. Laeven,M. Goovaerts,"Worst case risk measurement:back to the future?to be published
- 301 M. Decamps,A. De Schepper,M. Goovaerts,W. Schoutens,"A note on some new perpetuities"SAJ,accepted

- 302 M. Decamps, M. Goovaerts, W. Schoutens, "A Self Exciting Threshold Term Structure Model", International Journal of Theoretical and Applied Finance, submitted
- 303 T. Hoedemakers, J. Beirlant, M. Goovaerts, J. Dhaene, "On the distribution of discounted loss reserves using generalised linear models" SAJ, accepted
- 304 J. Dhaene, M. Goovaerts, R. Kaas, "Self annuitization and Ruin in Retirement", NAAJ, (2004)4(4)pp.124-126
- 305 J. Dhaene, S. Vanduffel, Q. Tang, M. Goovaerts, R. Kaas, D. Vyncke, "Capital requirements, risk measures and comonotonicity, BAB., accepted
- 306 Encyclopedia of Actuarial Sciences (2004): "Collective Risk Models" Vol1, 290-292, in cooperation with R. Kaas; "Insurance Mathematics and Economics" Vol 2, 908; "Reinsurance forms", Vol 3, pp.1403-1404, in cooperation with D. Vyncke; "Risk Utility Ranking", Vol.3, pp.1513-1515, in cooperation with R. Kaas
- 307 M. Goovaerts, D. Vyncke, "Actuarial Risk Measures", Proceedings of the second International Workshop in Applied Probability, (2004), Piraeus, Greece pp.154-169
- 308 M. J. Goovaerts, R. Kaas, R. Laeven, Q. Tang, R. Vernic, "The tail Probability of Discounted Sums of Pareto-like Losses in Insurance. SAJ submitted
- 309 J. Dhaene, S. Vanduffel, Q. Tang, M. Goovaerts, R. Kaas, D. Vyncke, "Solvency Capital, risk measures and comonotonicity: a review" NAAJ (2005) accepted
- 310 M. Decamps, A. De Schepper, M. Goovaerts, "Bounds for the Price of Derivative Securities under General Local Volatility", submitted TeM
- 311 G. Darkiewicz, J. Dhaene, M. Goovaerts, "Risk Measures and dependencies of risks", submitted TeM

Lectures and Contributions to Congresses

1. S.C.K., Mol 30 June 1970, "Treatise of Coulomb Potentials and Path Integrals".
2. K.V.I.V., 25 January 1971, "Monte-Carlo methode en meervoudige integralen".
3. Belgische Natuurkundige Vereniging, 9 June 1971. "On a perturbation expansion for path-integrale, with an application to problems of molecular physics". M.J. Goovaerts en J.T. Devreese; "Optical properties of polarons", J.T. Devreese, A. Babenco, J. De Sitter, M.J. Goovaerts, W. Huybrechts en L. Lemmens.
4. K.V.I.V., 3 February 1973, "Statistiek voor de praktijk".
5. K.V.I.V., 19 March 1973, "Bayesiaanse statistiek met toepassing op het schatten van parameters".
6. K.U.L., 3 April 1973, Afdeling Toegepaste Wiskunde, "Numerieke oplossing van de vergelijking van Abel".
7. Univ. Liège, 24 May 1973, Evaluation of Path-Integrals by means of perturbation expansions.
8. Univ. Chicago, 22 May 1974, "A Bayesian approach to the estimation of production functions".
9. Univ. Wisconsin, 26 May 1974, "Some classical models in the Feynman formalism".
10. Turku-Finland, 17-20 June 1974, "Inference in credibility theory", 11th Astin Colloquium.
11. K.V.I.V., 19 January 1975, "Informatietheorie in mechanica".
12. Euro 1 Congress, 27-29 January 1975, "An expansion method for a function a sum of exponentials".
13. Portimao, Portugal, 30.9/4.10.1975, 12th ASTIN Colloquium Actuarissen, "An analytical approach to the infinite divisibility of distribution functions".
14. Koninklijke Vereniging van Belgische Actuarissen, 25 November 1975, "On infinitely divisible distributions : an analytical approach".
15. Studiedag K.V.I.V. 24.November 1976, "Het ruïne criterium als maatstaf voor het vastleggen van beslissingsparameters".
16. U.I.A., 9 December 1976, Het belang van het ruïne criterium in de actuariële risicotheorie.
17. V.V.A. 26 April 1977, "De betekenis van het bonus-malus systeem in de automobielverzekering".
18. 13th Astin Colloquium Washington 15-21 May 1977,
 - An analytical approach to the generalized Poisson Process in case of claim distributions with infinite skewness.
 - Approximation formulae for compound Poisson processes in case of claim distributions having variance or infinite mean.
19. U.I.A. 26.5, 2.6, 9.6, 16.6.1977, "Over de ontwikkeling van momentgenererende functies voor verdelingen met divergente momenten".
20. 10th European Meeting of Statisticians, Leuven, 22-26.8.1977, "On a Berry Esseen theorem for compound Poisson processes".
21. 11th European Meeting for Statisticians, Oslo, 14-18.1978, "On the infinite divisibility of the ratio of two gamma-distributed variables"; "A Berry Esseen inequality for the stop-loss premium".
22. 14th Astin Colloquium Taormina, 4-7 October 1978.
23. K.V.I.V. 28 February 1979, "Niet parametrische testen".
24. Second meeting of the contact group on Actuarial Sciences, Premium calculation Principles, Leuven, 19.10.1979.
25. Univ. Copenhagen "On a partial ordering among intensities", 11 december 1979.
26. Univ. Oslo, 12-13 december 1979, "On a Berry Esseen inequality for stop-loss premiums"; "On a partial ordering among intensities"; "Edgeworth expansions for claim distributions with infinite skewness"; "Upper bounds on stop-loss premiums based on convex analysis".
27. K.V.I.V. 11 February 1980, "Premieberekening en aanverwante problemen".

28. 16 June 1980, E.T. Zürich, "Some properties of the Swiss premium principle".
29. 19-26 June 1980, Zürich-Lausanne, 21th J.C.A., "On an extension of some Stop-loss inequalities based on convex analysis".
30. 12-18 October 1980, Oberwolfach conference on Risk Theory "Upper bounds for ruin probabilities in a new general risk model by the martingales method".
31. 5 December 1980, Contactgroep Actuarial Sciences, "An attempt to combine credibility theory and premium calculation principles".
32. 18 February 1981, lasted Symposium on Modelling, Identification and control, "Modelling of Insurance Premiums".
33. 14 May 1981, Institut des Hautes Etudes de Belgique, "Some remarks on the numerical evaluation of ruin probabilities".
34. 22 May 1981 "Congrès de la Société Mathématique de Belgique", "On a mixture of Issher Principles".
35. 30 May.1981, University of Copenhagen, Research meeting in insurance mathematics. "On ordering and danger of claim frequency distributions".
36. 31 May-4 June 1981, XV Astin Colloquium, Leon, "Some further results on ordering among risks".
37. 23 July 1981, Hamburg, Ifors '81 meeting. "Some characterization theorems for the exponential premium calculation principle".
38. 24 August 1981, Montreal, "Stochastic Processes and their Applications, 10th Conference", Upper bounds for ruin probabilities in a new general risk model, by the Martingales methods.
39. 9 December 1981, Brussels, "Orbel 1", Upper bounds on stop-loss premiums under constraints on claim size distributions as derived from representation theorems for distributions functions.
40. 7 May.1982, Louvain, "European Meeting on Insurance Mathematics and Economics" On the approximation of the distribution of a heterogeneous risk portfolio.
41. 1 July 1982, Second Lasted International Symposium on applied modelling and simulation, "Upper and lower bounds on stop-loss premiums in case of known expectation and variance of the risk variables", F. De Vylder, M. Goovaerts.
42. 19- 25 September 1982, Mathematisches Forschungsinstitut Oberwolfach "Stop-loss dominance".
43. Rapporteur at the Astin colloquium Liège on premium rating in non-life actuarial work, 26-30.9.1982.
44. 18 May 1983, Astin Werkgroep Nederland, "Praktische toepas-baarheid van theoretische herverzekeringsformules" (Utrecht).
45. 18 July 1983, NATO ASI on Insurance premiums, "On ordering of risks" (Leuven).
46. 28 September 1983, "New trends in Insurance", "The application of risks to insurance problems connected with infinite time ruin probabilities".
47. XVII Astin Colloquium, A stable recursive algoritm for calculating the ultimate ruin probability.
48. 11 November 1983, University of Trieste, "Some new results in risk classification", "On the practical applicability of some theoretical premium formulae"
49. 25 May 1984, Contactgroup Actuarial Sciences, "A characterization of the class of credibility matrices corresponding to a certain class of discrete distributions".
50. 24-27 July 1984, ICCAM, Leuven, "On the series expansion of certain types of integrals".
51. E.M.S. Hamburg, September 3-7, 1984, "Premium Principles" (invited lecture).
52. Oberwolfach meeting on risk theory, September 16-22, 1984, "A characterization of the class of credibility matrices corresponding to a certain class of discrete distributions".
53. Akersloot Astin Symposium (Nederland), 28-29 September 1984,
 - Report on Rate Making.
 - Some numerical results on semi-linear credibility.
 - A note on a formula for profit return.
 - Best bounds for positive distributions with fixed moments.

54. Macquarie General Insurance Meeting, 18-19 October 1984.
 - Application of the problem of moments to derive bounds on integrals with constraints.
 - Ordering of risks and ruin probabilities.
55. 22th International Congress of Actuaries (Sydney), 22-29 October 1984
 - Dangerous distributions and ruin probabilities in the classical risk model.
 - Claim size constrained bounds on ruin probabilities.
56. 6 February 1985, Utrecht, Actuarieel Genootschap, "Credibiliteit met toepassing op leven en -niet-leven".
57. RUCA, 12 February 1985, Premiestelling bij schadeverzekeringen.
58. Erasmus Universiteit Rotterdam, 2 april 1985, Risico Analyse en onvolledige informatie.
59. Univ. Amsterdam, Inaugurale Rede 22 april 1985, "Actuariaat : Theorie en Toepassingen".
60. University of Amsterdam - Departement of Mathematics
 - 10 May 1985 - Premieberekening in risico-theorie
 - 13 May 1985 - Ordenen van Risico's
 - 20 May 1985 - Optimale grenzen voor integralen met integraalbeperkingen.
61. NATO ASI Maratea - Insurance and Risk Theory, Invited lecture : Application of the problem of moments to various insurance problem in Non-Life.
 - Short communications :
 - Ruin probabilities when exponential moments do not exist.
 - Additivity and premium calculation principles
 - Some numerical methods for calculating semilinear credibility estimators.
 - Probability bounds on compound distributions with given moments on claim severities.
62. 4 October 1985, Management Center Europe. Brussels. "Pensions in the Benelux: Proposed new legislation and its effects".
63. XVIII Astin Colloquium, Biarritz 6-10 October 1985. "Bounds on stop-loss premiums for compound distributions".
64. 31 October. 1985, Fan Universitat Hagen, "Bounds on compound distributions, stop-loss premiums and ruin probabilities".
65. 19 November 1985 "Dotaties aan Pensioenfondsen" in het colloquium "De nieuwe Reglementering" van de privé-pensioenfondsen in België. Wat nu ?" Georganiseerd aan de K.U.Leuven.
66. 21 November 1985 "APL als Actuariële Programmatietaal" in APL. A Programming Language" Sofitel Brussels.
67. 29 April 1986 "Credibility Theory and its applications" University Marburg.
68. 30 April 1986 "Application of ordering of risks to actual calculation of reinsurance premiums" Technische Hochschule Darmstadt.
69. 30 May 1986 Univ. Rotterdam Finbelldag "Verzekeringsmodellen bij onvolledige informatie".
70. 5 June 1986 "Zurich Astin Group" APL and its actuarial applications.
71. 6 June 1986, Univ. de Lausanne "APL : Un langage de programmation actuariel?".
72. 23 July 1986, ICCAM Leuven "The analytical evaluation of Gausman path-integrals".
73. 21 August 1986 Vliebergh-Stencie-Leergang "Pensioensparen" UFSIA Antwerpen.
74. 1-3 September 1986, Darmstadt, IISOR
 - Numerical evaluation of compound distributions
 - Bounds on modified stop-loss premium in case of unimodal distributions
 - Numerical inequalities for tails of compound distributions.
75. 20-24 September 1986 Tel Aviv "Astin Colloquium"
 - On the use of Quadpack for the calculation of risk theoretical quantities.
 - Some elementary stop-loss inequalities.
76. 23 October 1986 "Brugse tandheerkundige kring over pensioen-sparen".
77. 15-16 December 1986 "Recent Actuarial Models" Brussels Some actuarial applications in APL.
78. 21 January 1986 "Ontwikkelingen in het schade-actuarieel" KMG Klynveld Kraayenhof & Co symposium over de nieuwe verslaglegging in Nederland.

79. 24 February 1987, KU Leuven - Pensioenformules voor directie, kaders en bedrijfsleiders : een nieuwe lente. Kleine pensioenfondsen.
80. 17 March 1987, Erasmus Universiteit Rotterdam. Voorzieningen bij grote schaden.
81. 3 April 1987, Financieringsmethoden van private pensioenfondsen. Studiedag "Welke financieringsmethode voor welk pensioenfonds", Leuven.
82. 24 April 1987, "Over de grenzen van de verzekeraarbaarheid", Vereniging Verzekeringwetenschap, Utrecht.
83. 12 May 1987, "On APL software for credibility theory", APL 87.
84. 4 June 1987, "Storm en Verzekering", Studiedag Secura.
85. 18 August 1987, "Het nieuwe Belgische bonus-malus systeem", Utrecht, Astin Actieven Nederland.
86. 31 August 1987, Astin Colloquium Scheveningen, "Rapporteur subject Rate Making".
87. 2 September 1987, Astin Colloquium Scheveningen Risk 1) Aversion and order of underwriting of risks. 2) The numerical evaluation of compound distributions.
88. 8-12 September 1987, 12th SOR Passau Invited lecture, "Ordering of risks and practicals insurance models".
89. 20-24 September 1987, "Risk Theory Oberwolfach", Recursive calculation of finite time ruin probabilities.
90. 25 September 1987, Colloquium Groupe Cumulatif des associations d'actuaire des pays des communautés europeennes" Voorzitter.
91. 17 March 1988, R.U. Groningen, Colloquium Econometrie : "Actuarieel toepasbare wiskundige modellen".
92. 20 April 1988, Bunnik - Astin Groep Nederland "Produktaansprakelijkheid : een credibiliteitsmodel ter meting van de effecten van de nieuwe wetgeving".
93. 15 June 1988, City Club of Antwerp "Aktuarieel : een discipline in bruisende evolutie".
94. 10 July 1988, IAA congres Helsinki "The security of ruin in case of complete monotone claim distributions".
95. 20 July 1988, Leuven, Symposium on Risk Theory, "Credibility in Practice".
96. August 21-26, 1988 "Summer School on Risk Theory and Insurance Mathematics".
97. October 4, 1988, ASTIN NEDERLAND, 25-jarig bestaan "De praktische toepassing van credibiliteitstheorie".
98. 7 March 1988, Colloquium, "Maatschappelijke structuren en solidariteit in verzekeringen. Actuariële metingsmethoden van solidariteit."
99. 24 January 1989 "Actuariel Beheer voor niet-actuarissen". Vereniging van Pensioenfondsen.
100. 8 September 1989, Zürich, "On some effective actuarial models", Assemblée générale d'Association Suisse des actuaire.
101. 10 November 1989, U.L.B. seminar on Pensionfunds, "Les possibilités de l'informatique pour la gestion des fonds de pensions".
102. 16 November 1989, New York Astin Colloquium, "An algorithm for multi-level hierarchical model".
103. 12 October 1989, Breda, "Alternatieve financieringsmethoden van pensioenfondsen", op studiedag georganiseerd door CONSULTASS BV.
104. 3 April 1990, Astin Group, "Optimal Reinsurance Structure", Actuarieel Genootschap (The Netherlands)
105. 16-20 April 1990, Lisboa, "A course on Credibility", Formacao de Seguros.
106. 13 June 1990, Knokke Heist, "Stop-loss Premiums", Restin Group, Invited Lecture.
107. 6 September 1990, Knokke, "Seminar on Credibility Theory", Software CRAC, Actuarieel Contact Programma.
108. 8 September 1990, Bern, "Applied Hierarchical Credibility", General Assemblée of the Association of Swiss Actuaries.
109. 10 September 1990, Montreux, "Bounds on Stop-loss Premiums and Ruin Probabilities for Given Values μ and σ ", XXII Astin Colloquium.
110. 17 September 1990, Oberwolfach, "Ruin Probabilities", Mathematisches Forsingsintitut Oberwolfach.

111. 3 October 1990, Copenhagen, "Actuarial Applications of Ordering of Risks", University of Copenhagen, Insurance Seminar.
112. 12 October 12, 1990, Brussels, "Tarification Crédit Entreprises", COBAC Internal Seminar.
113. 17-18 October 1990, Brussels, "Life Insurance & 1992", President of the Seminar.
114. 19 October 1990, Antwerp, "Actuariaat voor Niet-Actuarissen", Seminar.
115. 28 March 1991, Paris, "Ordering of Risks and its applications", Invited Lecture GAN-Paris.
116. 24 April 1991, Granada, "A review of the numerical calculation of ruin probabilities by means of recursions", Applied Stochastic Models and Data Analysis.
117. 31 May 1991, Rotterdam, "A recursive evaluation of the finite time ruin probability", Third International Solvency Conference.
118. 29 May 1991, "Effective Actuarial Methods", Oudstudenten-vereniging Actuariaat Leuven.
119. 19 June 1991, De gevolgen van het nieuwe voorgestelde Bonus-Malus Systeem", Studiedag georganiseerd door SURE N.V.
120. 3 July 1991, Astin Colloquium Stockholm, "Maximizing Compound Poisson Stop-loss Premiums numerically with given Mean and Variance".
121. 26-30 August 1991, 9th International Summer School Lausanne, "APL and its actuarial applications".
122. 11-13 September 1991, "Nascholing schade-actuariaat, credibiliteit en veralgemeende lineaire modellen", Renaissance.
123. 9 Januari 1992, Amsterdam Astin Seminar "Bühlmann's bijdrage aan de Actuariële Wetenschap", "A new analytical approach to Solvency and Egalization".
124. 17 februari 1992, Leuven, Contactdag Actuariële Wetenschappen "A stochastic approach to insurance cycles"
125. 20 februari 1992, Amsterdam, Landelijke Econometristen Dag, "Het nut van en het modelmatige hoe van verzekeren".
126. 3 juni 1992, Montreal 24th I.A.A. Congress : "Optimal reinsurance from the viewpoint of the cedent"
127. 20 mei 1992, Utrecht Oasis, "APL bij schadeverzekeringen"
128. 21 mei 1992, Brussel, Journées de statistique, "Estimateurs ponctuels optimaux sous des conditions d'excès nul"
129. 26 mei 1992, U.I Antwerpen Medi-ius, "Actuariële aspecten evaluatie menselijke schade"
130. 25 november 1992, Universiteit Amsterdam, "Egalisation reserves"
131. 3 december 1992, 3e cycle romand de statistique, "The distribution function of annuities certain with random interest rates"
132. 4 december 1992, University of Lausanne, "Loaded credibility premiums"
133. 21-26 March 1993, Monte Verita (Switzerland) 'A Path Integral approach to actuarial problems', Invited lecture
134. 27 april, A.R.A.B - K.V.B.A., (Brussels) 'The distribution of annuities certain with random interest rates'.
135. 3-6 May 1993, Chania, Sixth International Symposium on Applied Stochastic Models and Data Analysis, 'The Laplace transform of annuities certain with random interest rates'.
136. 4-5 June 1993, Lausanne, Colloque Actuariel International, 'Présentation des systmes de tarification en R.C. Automobiles
137. 25-29 July 1993, Astin Colloquium Cambridge.
138. 4-8 September 1993, Prague, 'On the distribution of annuities certain'.
139. 21 September 1993 Schiermonnikkenoog, Nascholingscursus Schade-Actuariaat
140. October 18-19, 1993, Copenhagen, 'Asian Life Options'
141. December, 4, 1993, Utrecht, Astin Groep Nederland, Discussions on ICRFS.
142. March, 15, Brussels, 'Distribution of annuities', (presented by L. Teunen)
143. May, 5, 1994, Leuven, 'Application of Neural Networks in the insurance sector'

144. June 21, 1994, Rome, 'Interest Randomness and IBNR methods'.
145. September 11 - 15, 1994, Cannes, ASTIN Colloquium
146. September 18 - 24, 1994, Oberwolfach, 'Stochastic loss reserves based on the separation method'
147. ICA 95, "Evaluation of Interest Randomness due to Growth Factors for Reserving in Liability Insurance".
148. ICA 95, "Evaluation of Randomness due to Growth Factors for Reserving in Liability Insurance".
149. ICA 95, "Distribution of Actuarial Functions with Random Interest".
150. Astin Leuven 95, "A Recursive Scheme for perpetuities with random positive interest rates".
151. Apeldoorn, 17 nov 1995, "Solvabiliteit vanuit theoretisch standpunt", 'Solvabiliteit tegen het licht' - symposium.
152. Amsterdam, 23 februari 1996, "Actuariële methoden voor schadeverzekeringen", Werkgroep Mathematisch Financiering
153. Noordwijk, 25 april 1996, "Europese aspecten in technische benadering pensioenfondsen", Actuarieel spitsuurseminar georganiseerd door Zurich Leven.
154. Madrid, IBN meeting 15-16 april 1996, "Actuarial Evolution of non-life in Belgium".
155. Amsterdam, 22 Augustus 1996, "Dependent Risks", Summer School on Ordering of Risks, Group consultatif.
156. Kopenhagen, Sept 1996, "Exact Credibility for weighted observations", Astin Colloquium (Sept 1-5)
157. Amsterdam, 30 september 1996, "Uitdagingen voor het schadeactuaariaat", AKE Seminar.
158. Lausanne, 19 december 1996, "Stochastic models for IBNR calculations", Seminar Université Lausanne- Lyon.
159. Breda Studiedag Practis, 9 maart 1997, "Toegepast actuaariaat in relatie met informatica".
160. Aarhus, International workshop on the Interplay between Insurance, Finance and Control, 27 Februari 1997, "A straightforward analytical calculation of the distribution of an annuity certain with stochastic interest rate"
161. Brussel- Ced Samson 15 april 1997, "De nieuwste ontwikkelingen inzake pensioenen : een overzicht"
162. Zandvoort, 10 July 1997, Groupe Consultatif Education Seminar
163. Cairns (Australia), Astin Colloquium , 10-13 Aug. 1997, "IBNR reserves under stochastic Interest Rates"
164. Amsterdam, First IME congress, 25-27 Aug. 1997
"Solvency margins and egalisation reserves" (F. De Vylder)
"The Garch (1,1) Model for the densities of the variances and the mean" (A. De Schepper)
"Prediction of claim numbers based on proportional hazard" (J. De Spreeuw)
- 165 FCNA-seminar Financiële Herverzekering, Den Haag 30 sept. '97, Voorzitter Studiedag
- 166 Moscow actuarial conference 28 ok. 1997, "Perpetuities with Positive random interest rates".
- 167 10 dec 1997, Astin Nederland, Utrecht, "Stochastische modellen van IBNR berekeningen.
- 168 9 maart 1998, UIA Francquileerstoel, "Actuariële Wiskunde Retro- en Prospectief, Antwerpen.
- 169 16 maart 1998, UIA Francquileerstoel, "Credibiliteitstheorie en Segmentatie", Antwerpen.
- 170 23 maart 1998, UIA Francquileerstoel, "Actuariële en Financiële modellen", Antwerpen.
- 171 7-12 June 1998, ICA Birmingham, "On the characterization of Wang's class of premium principles".
- 172 20-22 July 1998, IME meeting Lausanne, "Homogeneous risk models with equalized claim amounts".

- 173 ICCAM 98 Leuven, "Supermodular ordering and stochastic Annuities.
174 23 September 1998, "Supermodulariteit en financiële modellen", Permanente educatie, Actuariel Instituut.
- 175 3 November 1998, "Stochastic interest rates and annuities", Actuarial meeting university of Copenhagen.
- 176 7-10 October 1998, "Supermodular ordering and stochastic annuities. ARTIN Cooquium Glasgow.
- 177 30 October 1998, Bijdrage tot het symposium: "Het temmen van risico's in de 21ste eeuw." 50-jarig jubileum Act. Opl. Univ. Amsterdam.
- 178 13 november 1998, "Stochastiteit in actuarische toepassingen: illustratie op IBNR-berekeningen. Seminarie ACP.
- 179 24 november 1998, "Visual Actuarial Systems: Loss resuring calculations, Studiedag Leuven over Actuarische Software.
- 180 8 maart 1999 "Stochastische annuïteiten AKE Lunch seminar
181 10 maart 1999, "Afhankelijkheden bij verzekeringen", Statistische dag Utrecht.
- 182 21 april 1999, "Financieringsmethoden voor pensioenfondsen", Studiedag CED-SAMSON.
- 183 27 april 1999, "Afhankelijkheid van risico's", Permanente educatie AG.
184 6 mei 1999, "Afhankelijkheid van risico's met toepassing op IBNR berekeningen", ASLK seminar.
- 185 19-21 juli 1999, "Stochastic upperbounds for actuarial quantities", IME meeting City University London in samenwerking met J.D'Haene.
- 186 22-27 augustus 1999, "Stochastic upperbounds for present value functions", Artin/Afir colloquium Tokyo in samenwerking met J. D'Haene.
- 187 5-11 september 1999, "On the distribution of annuities", Mathematisches Forschungsinstitut Oberundfach.
- 188 4 november 1999, Lisboa "Modern Actuarial Financial Problem"
189 17 november 1999, Utrecht Astin Nederland Impressie Astion Papers
190 20 december 1999, London City University Dependencies in Risk Theory
191 16 mei 2000, "Studiedag CED SAMSON naar aanleiding verschijnen Praktijkgids Aanvullende Pensioenen. De nieuwe boekhoudkundige normen.
- 192 22-23 juni 2000, Dev. Institute International "Exploiter les meilleurs outils d'evaluation des provisions et engagements".
193 24-27 July 2000, "Upper and lower bounds for sums of random variables" IME 2000 Barcelona
- 194 17-19 september 2000 Astin Colloquium Chairman Speakers Corner
195 25 januari 2001 Lausanne 3L "The distribution of annuities with random interest-rates"
196 13-14 februari 2001 Bloemfontein "Dependencies in Insurance: Financial Applications"
197 1 februari 2001 Actuariel onderzoek en opleiding Academische zitting.
198 1 februari 2001 The distributors of present value of cash-flows – in Insurancial Mathematics
- 199 2 februari 2001 Laudatio Honorary Degree for Prof.dr. H. Gerber
200 9 July 2001 Washington Astin Colloquium "The valuation of cash-flows for dividend paying securities.
- 201 23 July 2001 Application of comonotone risks: Theory, State College IME International Conference, Keynote
202 Schulich School of Business York, Finance Seminar Services 5 September 2001. "Applications of comonotone risks in financial cash-flows"
- 203 AFIR Colloquium 6-7 September 2001 Toronto "Stable laws and the distributions of cash flows"
- 204 Brussels 17 October 2001 Fair Value and Risk based solvency seminar KVBA
205 Brussels 29 November 2001 "How to successfully integrate the financial analysis in insurance modeling" DIR
206 Lausanne 30 November 2001 3L seminar "Risk measures and allocations of economic capital

- 207 ICA Cancun 17-22 March 2002 Mexico. "Risk and Saving Contracts"
- 208 12 maart 2002 VSAE Actuaríaatsdag Panel "Catastrofes en de overheid"
- 209 9 april 2002: 13th Annual Conference Groupe Consultative Europeen, Issues of Solvency
- 210 AFIR themabijeenkomst 13 mei 2002 Hotel Golden Tulip Figi Zeist. IAA Working party on Solvency
- 211 Eurandom 23-25 May 2002 Eindhoven "Risk measures and economical capital allocation"
- 212 IACA Biennial Conference "The Consulting Actuary in a Changing Environment" Managing risks for insurance companies and pension funds" 24 June 2002.
- 213 Lisbon, IME meeting 2002 Hoedemakers Tom, Beirlant Jan, Goovaerts Marc, Dhaene Jan "Confidence bounds for discounted loss reserves"
- 214 Lisbon, IME meeting 2002 Dhaene Jan, Vanduffel Steven, Goovaerts Marc, Rob Kaas "The hurdle-race problem"
- 215 Lisbon, IME meeting 2002 Goovaerts Marc, Kaas Rob, Dhaene Jan "Economic Capital allocation derived from risk measures"
- 216 Lisbon, IME meeting 2002 "Optimal portfolio selection for cash-flows with bounded capital at risk"
- 217 Lisbon, IME meeting 2002 Goovaerts Marc, De Schepper Ann, Decamps Marc "Transition probabilities for diffusion processes by means of path-integrals.
- 218 ICCAM Leuven July 26, 2002 Decamps, Goovaerts, De Schepper "Transition probabilities for diffusion processes by means of path-integrals"
- 219 Hong Kong December 17-19, 2002 "A unifying approach for Risk Measures"Keynote
- 220 Leuven meeting on Risk Theory, 15 March 2003 "Incoherent aspects of coherence"
- 221 IME 2003 Lyon "Some New Classes of Consistent Risk Measures"
- 222 First Brazilian Conference on Statistical Modelling in Insurance and Finance. Invited Speaker "Consistent Risk Measures" 1-6 September 2003,Keynote
- 223 Afir colloquium Maastricht "Risk Measures vs. Insurance Premiums" 17-18 september 2003
- 224 Jan. 5, 2004 Beijing, Institute of Applied Mathematics, Academica Sinica Beijing "Actuarial Risk Measures"
- 225 Jan. 6, 2004 Beijing, Department of Financial Mathematics Beijing University, Workshop on Actuarial Ordering of Risks
- 226 Jan. 7, 2004 Hangzhou, Department of Mathematics Zhejiang University, Xixi Campus Hangzhou Actuarial Risk Measures
- 227 Jan. 8, 2004 Suzhou, Department of Mathematics Suzhou University, Suzhou Actuarial Risk Measures
- 228 Jan. 9, 2004 Shanghai, Department of Statistics East China Normal University Shanghai "A Comonotonic Image of Independence for Additive Risk Measures"
- 229 Jan. 12, 2004 Xi'an, School of Science Xi'an Jiaotong University "Actuarial Risk Measures"
- 230 Jan. 15, 2004 Hong-Kong, Department of Statistics and Actuarial Sciences, University of Hong-Kong "Actuarial Risk Measures"
- 231 2L,Lausanne,2004,5 March "The comonotone image of additivity"
- 232 Athens,IWAP,2004 ,22March, "Actuarial Risk Measures" Key-note speaker
- 233 Astin Colloquium,Bergen ,Norway2004,7th June "Economic and virtual Economic Capital"
- 234 IME-meeting Rome,13th June 2004 ,A comonotonic image of independence for additive risk measures"
- 235 Puebla,Congres on Stochastics and and Applied stochastic Processes ,Mexico,13th June
- 236 Hong- Kong 28th June ,Actuarial Risk Measures ,Conference on Finance,Actuarial sciences and simulation,
- 237 Third Samos meeting on Actuarial,financial and Statistical methods 4th September 2004 Actuarial Risk Measures for financial derivative pricing

Other Scientific Activities

- Geaggregeerd lid van de K.V.B.A. (Koninklijke Vereniging van Belgische Actuarissen).
- Voorzitter C.A.M.-group (Computational and Applied Mathematics Group) (- '83).
- Redactieraadslid van de Reeks Toegepaste Wiskunde voor Industrie Universiteit (tot 1980) en van de Reeks : Informatica voor mensen.
- Redactielid van de C.A.M.-tijdingen (tot 1980).
- Lid van het bestuur van het "Genootschap voor Toegepaste Wiskunde en Informatieverwerking", afdeling van de K.V.I.V. (- 1986).
- Lid van de Raad van Beheer van Sogesci (tot 1980).
- Voorzitter van de N.F.W.O. contactgroep "Actuariële Wetenschappen". (- 1992)
- Promotor van het Doctoraatswerk van P. Van Goethem (mei 1978), N. De Pril (mei 1979), R. De Groot (juni 1979), M. Van Wouwe (1983), R. Kaas (september 87), R. Heijmans (december 87), H. Wolthuis (juni 88) B. Heijnen (september 88), A. Van Heerwaarden (november 1991), T. Bauwelinckx (januari 1992), A. Steenackers (januari 1993), B. Kling (december 1993), L. Teunen (1994), A. De Schepper (1995), D. Dannenberg (juni 1996), David Vyncke (2003).
- Honorary promotor of honorary Doctor Prof. H. Bühlmann, 8 januari 1992, Univeriteit Amsterdam and Prof. H. Gerber, 2 februari 2001, K.U.Leuven
- Ondervoorzitter Koninklijke Vereniging van Belgische Actuarissen (Beroepsvereniging) (1983-1987).
- Lid Actuarieel Genootschap Nederland.
- May 1985, Visiting Professor Mathematics Department. Univ. Amsterdam.
- August 1985, Visiting Professor ETH Darmstadt.
- Voorzitter Koninklijke Vereniging van Belgische Actuarissen 1987-1991.
- Divisiehoofd : Actuariële divisie voor verzekeringsondernemingen en pensioenfondsenbeheer van Leuven Research & Development.
- Membre du conseil de direction de l'Association Actuarielle Internationale. ('87-'96)
- Mede-auteur van diverse actuariële softwares CRAC 2.0, LORE 1.0, SLIC 1.2, PAKT 2.0.
- CRAC 2.0 Toepassingen van Credibiliteit
- LORE 1.0 Reserveberekeningen
- SLIC 1.2 Stop-loss berekeningen
- PAKT 2.0 Actuarieel beheer van pensioenfondsen
- Beheerder INFACT, JMT, LICOB
- Lid Werkgroep Actuarიაat-Economie
- Via Leuven Research and Development nam hij deel aan een aantal toegepaste onderzoeksprojecten in samenwerking met verzekeringsmaatschappijen.
- Hoofd van het Actuarieel Contact Programma dat loopt tussen Leuven Research and Development en zes grote Belgische verzekeringsmaatschappijen. (ACP programma)
- Voorzitter en organisator van diverse wetenschappelijke en professionele meetings.
- Auteur van een aantal handboeken met betrekking tot gegeven colleges.
- President of the scientific committee of the 1995 International Congress of Actuaries.
- Corresponderend lid van Vereniging van Schweizerisher Vereinigung Versicherungsmathematiker, en van Istituto Italiano della Attuari.
- Corresponderend lid van Istituto Italiano della Attuari.
- Verleende zijn medewerking als redactielid en auteur aan het Liber Amicorum van W. Kok & J. van Klinken.
- Lid van de Stuurgroep Centrum voor Verzekeringswetenschap.
- Medewerking aan onderzoeksproject inzake verzekerbaarheid voor milieuschade door transport van gevaarlijke stoffen (project gefinancierd door onderzoeksfonds KU Leuven).
- Afgevaardigde Beheerder SURE N.V. ('91-'96).
- Lid doctorale commissies : E. Cossette (ULC, jan '96), E. Marseau (UCL, jan '96), F. Michaud (Lausanne, dec 1996)

- Lid O.R. K.U. Leuven 1995-2001
- Lid doctorale commissie G. van Bussel (Twente) juni 1997, Lluís Bermúdez (Barcelona) juni 1997.
- Binnenlandse Francqui leerstoel 1997-1998 Faculteit Wetenschappen, Universiteit Antwerpen
- Fellow of Tinbergen Institute
- GOA financiering K.U. Leuven
- Chairman of sessions on different international meetings Asten Colloquium Berlin, Afir Colloquium Maastricht
- Lid Beheerraad VLEKHO