CURRICULUM VITAE - M.J. GOOVAERTS

Place of birth Hoboken

Date of birth 7 april 1946

Address Zeedijk 512-513 ,B8300 Knokke-Heist

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

Degrees

- Mathematics Degree (1968) (Great distinction)
- Aggregaat H.S.O. R.U.G. (1968) (= Post-graduate Teaching Diploma) (Distinction)
- Ph.D. in Mathematics (1971) (Greatest distinction)
  Thesis: Perturbatietheorie in het Pad-Integraal formalisme van de niet-relativistische quantummechanica met toepassing op het waterstofatoom en de harmonische oscillator (Perturbation theory of the path-integral formalism of the non relativistic quantum mechanics with application to hydrogen atom and the harmonic oscillator).
- Actuarial Degree K.U.Leuven (1973) (Great distinction)
- Aggregatie Hoger Onderwijs R.U.G. (1976) (= High Level Teaching Diploma) (Without grades)
  Thesis: Bijdrage tot het pad-integraalformalisme van de niet relativitische quantummechanica (Contribution of the path-integral formalism of the non-relativistic quantum mechanics).

Honorary Doctor Degree (Ankara University), 6 May, 2008

The honorary degree of the Ankara University was given:
“In recognition of the fact that he has made outstanding contributions to the science of probability, statistics and mathematics and has applied the theories and methods of these basic sciences in a manner that has had direct influences on human life, and in recognition of his numerous activities that has been of great benefit to scientists, individuals, and societies.” (Prof. Dr. Nusret Aras, Rector, Ankara University)

Honorary Promotor

- Promotor of the honorary degree of Prof. H. Bühlmann (University of Amsterdam), January, 1992
- Promotor of the honorary degree of Prof. H. Gerber (K.U.Leuven), February, 2001

Fellowships

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

Research Grants

- Apart from some OT-grands from K.U.Leuven and some FWO-Vlaanderen grants he got two major research grants from the Research Council of K.U.Leuven together with Prof. Dr. J. Dhaene (AFI – Faculty of Business and Economics, K.U.Leuven), Prof. J. Beirlant and Prof.J. Teugels:
  GOA 2002/01: Actuarial, financial and statistical aspects of dependencies in insurance and financial portfolios.
  GOA 2007/01: Risk modelling and valuation of insurance and financial cash flows, with application to pricing, provisioning and solvency
- Together with Prof. J. Dhaene, he is chairholder of the Fortis-Chair 2006-2011.

Scientific Awards

- The Winkler Prins Prize Award 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)
- Francqui Chair UA (1997-1998)

Memberships

Member of the council of the International Actuarial Association (1987-1996)
Vice president of KVBA-ARAB (1987-1991)
President of KVBA-ARAB (1992-1995)
Corresponding member of Schweizerischer Vereinigung Versicherungsmathematiker
Corresponding member of the Instituto Italiano della Actuari
IAA Member of the direction committee (1987-1996)
Member of the Research Council of K.U.Leuven (1995-2001)
Fellow of Tinbergen Institute
Lecturer of Duisenberg School of Finance, Amsterdam
Member of “Actuarieel Genootschap”, the Netherlands

Promotor or co-promotor of several Ph.D students

1978 P. Van Goethem (docent VUB)
1979 N. De Pril (gewoon hoogleraar K.U.Leuven, TEW)
1979 R. De Groot (emeritaatsprofessor EW UFSIA)
1983 M. Van Wouwe (hoogleraar UA, TEW)
1987 R. Kaas (hoogleraar UvA, Fac. Actuariaat & econometrie)
1987 R. Heijmans (docent UvA)
1988 H. Wolthuis (emeritus UvA, Fac. Actuariaat & econometrie)
1988 B. Heijnen (deeltijds docent UA)
1991 A. Van Heerwaarden (deeltijds docent UvA)
1992 T. Bauwelinckx (lector K.U.Leuven)
1993 A. Steenackers
1993 B. Kling
1994 L. Teunen
1995 A. De Schepper (hoogleraar UA)
1996 D. Dannenberg
1999 J. Spreeuw (docent Cass Business School, City University London)
2003 D. Vyncke (docent UGhent, economic Faculty)
2005 G. Darkiewicz
2005 S. Vanduffel (deeltijds docent VUB)

2005 R. Laeven (docent U.Tilburg & deeltijds Princeton).
R. Laeven was awarded the "Christiaan Huygens Wetenschapsprijs" (2007) for his thesis "Essays on Risk Measures and Stochastic Dependence" (University of Amsterdam , September, 2005).
2005 M. Decamps
2009 F. Mierzejewski

Forthcoming: Xinliang Chen, Slimane Grine, Zhaoning Shang, Koen Van Weert

Journals

- Journal of Computational and Applied Mathematics (K.V.I.V. 1975-1982) (North-Holland - 1982 -), Principal editor – Founder together with R. Piessens (K.U.Leuven) and F. Broeckx (UvA)
- 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 - 2008
- Insurance: Mathematics and Economics (North-Holland)
  Editor - Founder together with H. Gerber (HEC, U. Lausanne), J. Haezendonck* (UvA), E. De Vylder* (UCL), 1982
- Insurance: Abstracts and Reviews (North-Holland)
  Correspondent, 1982 - 1993
- Mathematical Reviews
  Reviewer 1976 –
- Editor e-journal Elsevier 'Financial Mathematics and Economics' 2002-2005 together with J. Dhaene (K.U.Leuven)

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
- "Premium 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. Alting von Gesau.
- "Proceedings of the fourth ICCAM", July, 1990, Leuven, Belgium, in cooperation with Broeckx, Piessens, Wuytack, North-Holland.
- "Reserving and Solvency in the EC", H. Wolthuis, M. Goovaerts, CAIRE Insurance and Finance Series, Ceuterick 1993.
- "Proceedings of the fifth ICCAM", July 1992, Leuven, Belgium, in cooperation with F. Broekx, R. Piessens and L. Wuytack, North Holland.
- "Ordering of Actuarial Risks", R. Kaas, A.E. Van Heerwaarden, M. Goovaerts, , Caire Education Series 1 pp. 144.
- "Basic Credibility models", D. Dannenburg, R. Kaas, M. Goovaerts, 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", as editor, in cooperation with T. Bauwelinckx pp. 529.
- "Praktijkgids 1998 Aanvullende bedrijfspensioenen", as editor, 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 (2007), Russian (2008), Turkish (2010). An earlier version is available in Dutch.
- “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.
- “Proceedings of the tenth ICCAM“, July 2002 Leuven, Belgium, in cooperation with L. Wuytack and S. Vandewalle (2004) pp. 1-817
- “A Global Framework for Insurer Solvency Assessment“, Report of the IAA, pp. 1-179, as member of the working party
- ”Actuarial Theory for Dependent Risks”, M. Denuit, J. Dhaene, M. Goovaerts, R. Kaas, Wiley (2005) 1-437.
- “Proceedings of the 11th ICCAM“, July 2004 Leuven, Belgium, in cooperation with L. Wuytack and S. Vandewalle, July 2006.
- “Proceedings of the 12th ICCAM“,in cooperation with S. Vandewalle and M. Van Daele, July 2006, Leuven, Belgium.
- (verplaatsen) “Modern actuarial risk theory: using R.”. Springer. XV+381 pp.
- “Proceedings of the 13th ICCAM“,in cooperation with S. Vandewalle and M. Vanmaele, July, 2008, Ghent, Belgium.

- “Proceedings of the 14th ICCAM“, in cooperation with O. Gebizlioğlu, Sept-Oct, 2009, Ankara, Turkey.
- “Modelling and Measurement of Multivariate Risk in Insurance and Finance”, C. Genest, H.Gerber, M. Goovaerts, R. Laeven, IME 44 (2009), 2.
- “Selected Papers in Honour of Hans Gerber”, M. Goovaerts, R. Kaas, E. Shiu, IME 44

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 2nd International Congress on Computational and Applied Mathematics, Leuven, 21-26 July.
1988 Symposium on Risk Theory, Leuven, 19-21 July
1988 3rd International Congress on Computational and Applied Mathematics, Leuven, 25-28 July.
1990 4th International Congress on Computational and Applied Mathematics, Leuven, 23-27 July.
1992 5th International Congress on Computional and Applied Mathematics, Leuven 27 July - 1 August
1994 6th International Congress on Computional and Applied Mathematics, Leuven July, 25 - 30.
1995 26th Astin Colloquium Leuven
1995 25th ICA President of the scientific committee (International Congress of Actuaries)
1996 Seventh International Congress on Computational and Applied Mathematics, Leuven, July 21-26, 1996.
1997 1st IME Conference Amsterdam, August 21-24, 1997.
1998 8th International Congress on Computational and Applied Mathematics, Leuven, 25 July - 1 August 1998.
2000 9th International Congress on Computational and Applied Mathematics, Leuven, July 4 – July 30, 2000.
2002 10th International Congress on Computational and Applied Mathematics, Leuven, July 22 – 27, 2002.
2002 6th IME Conference, Lisbon, member of the scientific committee
2002 2nd Conference in actuarial Science and Finance, Samos, September, member of the scientific committee
2003 First Brazilian Conference on Statistical Modelling in Insurance and Finance, Ubatuba Brasil, member of the Scientific Committee
2004 11th International Congress on Computational and Applied Mathematics, Leuven, July 24-30
2004 3th Conference in actuarial Science and Finance, Samos, September, member of the scientific committee
2005 9th IME Conference, Quebec, member of the scientific committee
2005 Second Brazilian Conference on Statistical Modelling in Insurance and Finance, Maresias, Brazil
2006 10th IME Conference, Leuven, chairman Organising committee
2006 12th International Congres on Computational and Applied Mathematics, Leuven, July
2006 4th Conference in actuarial Science and Finance, Samos, September, member of the scientific committee
2007 11th IME Conference, Piraeus, member of the scientific committee

2009 13th International Congres on Computational and Applied Mathematics, Ghent, member of the scienrific committee
2008 12th IME, Dalian, chairman of the scientific committee
2009 13th IME Conference, Istanbul, member of the scientific committee
2009 14th International Congress on Computational and Applied Mathematics, Antalya, chairman of the scientific committee
2010 15th International Congress on Computational and Applied Mathematics, Leuven

Member of the Jury of the following scientific awards

- Winterthur Prize
- Boleslaw Monic Prize Award
- ICA-award Montreal (1992)
- ICA-award Brussels (1995)
- Actuarieel Genootschap (2009)
- Best paper awards (IME Dalian, IME Istanbul, IME Toronto)

Visiting Professorships

- University of Amsterdam (1985)
- ETH Darmstadt (1992)
- University of Hong Kong (2005)
- University of Ljubljana (2005) Honorary title.
- HEC Lausanne (2006)
- Duisenberg School of Finance, Amsterdam (2009)
- Collegio Carlo Alberto, University of Torino (2009)

Member of several doctoral committees

G. van Brussel (Twente U.), Lluis Bermudez (U. Barcelona), E. Cosette (UCL), E. Marceau (UCL), F. Michauld (HEC Lausanne, D. Stoica (HEC Lausanne), C.Ribas (U. Barcelona), K. Antonio (K.U.Leuven), P. Sercu (K.U.Leuven), S. Ladoucette (K.U.Leuven), D.F. Schrager (U.V.Amsterdam), B. Avanzi (U.Lausanne), N. Smith (U.Lausanne).

Professional Activities

- Head of Actuarial division of K.U.Leuven Research and Development
- Founder of the Actuarial Contact Program (ACP) with insurance industry
- Different projects of applied actuarial research within LRD with several insurance companies and pension funds
- Spin-off activities in the framework of LRD

Scientific committee member (see also Organization of International Congresses)

- 1995 Chairman scientific committee ICA 1995 Brussels
- 1998 – 2010 Member of scientific committee of the IME Conferences of Amsterdam, Lausanne, London, Barcelona, Penn State, Lisbon, Lyon, Rome, Quebec, Leuven, Piraeus, Dalian, Istanbul, Toronto
- 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 International AFIR Colloquium, Maastricht, 2003

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. Babcenco 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-Helwarth-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 formulism 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 Gaussan 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 stertetafels 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 opérationelle, 17, 2 pp. 1-14 (1977).
41. L. D'Hooge, J. De Kerf, M.J. Goovaerts, "Adjustment of mortality tables by means of smooting 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 "Actuarieel 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).
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Key Note Lecutures, Lectures and Contributions to Congresses

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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. 22nd 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 Hochshule Darmstadt.

69. 30 May 1986 Univ. Rotterdam Finbelldag "Verzekeringsmodellen bij onvolledige informatie".

70. 5 June 1986 "Zurich Astin Group" APL and its actuarial appli-cations.

71. 6 June 1986, Univ. de Lausanne "APL: Un language de program-mation 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 unimodel 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 tandheelkundige 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-actuariaat" 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, Eramus Universiteit Rotterdam. Voorzieningen bij grote schaden.
81. 3 April 1987, Financieringsmethoden van private pensioenfondesen. Studiedag "Welke financieringsmethode voor welk pensioenfonds", Leuven.
82. 24 April 1987, "Over de grenzen van de verzekerbaarheid", Vereniging Verzekeringswetenschap, Utrecht.
83. 12 May 1987,"On APL software for credability 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 Cumultatif des associations d'actuaires 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 "Aktuariaat: 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 "Actuariël Beheer voor niet-actuarissen". Vereniging van Pensioenfondsen.
100. 8 September 1989, Zürich, "On some effective actuarial models", Assemblée générale d'Association Suisse des actuaires.
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 algoritm 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 Assemblee 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 Poison 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", Renasse.
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, "Actuariele 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 (Switserland) '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 Ananlysis, '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 Schiermonikkenoog, 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, 'Stochasic 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, "Actuariele methoden voor schadeverzekeringen", Werkgroep Mathematisch Financiering
153. Noordwijk, 25 april 1996, "Europese aspecten in technische benardering 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 Riks", 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 schadeactuariaat", AKE Seminar.
158. Lausanne, 19 december 1996, "Stochastic models for IBNR calculations", Seminar Université Lausanne- Lyon.
159. Breda Studiedag Practis, 9 maart 1997, "Toegepast actuariaat 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, Actuarieel Institut.
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 Cooloquium 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, "Stochasticiteit 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 annuiteiten 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 Forsungsinstitut 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 Actuarieel 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 eonomic capital
207 ICA Cancun 17-22 March 2002 Mexico. "Risk and Saving Contracts"
208 12 maart 2002 VSAE Actuariaatsdag 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 Brasilian 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 Jiaoting 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 additivety"
232 Athens, IWAP, 2004, 22 March, "Actuarial Risk Measures" Key-note speaker
233 Astin Colloquium, Bergen, Norway 2004, 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
238 University of Ljubliana 4th October: Financial derivative pricing
239 2005, Februari 19, Hong-Kong University, Risk measures and decision principles", Patrik Poon Lecture
240 2005, Lyon, Friday March 4, ISFA: Risk measures and valuation principles
241 2005, 2/3/2005 - 9/3/2005 Leerstoel ARAB-KVBA, Brussels
242 2005, Darmstadt 27.04.2005, Risk measures and valuation principles
243 243, Ljubliana Raziskovalni center Ekonomiske fakultete, Decision principles derived from risk measures
244 2003, May 9-11, Eurandom, Decision principles derived from risk measures;
245 IME-meeting Quebec, Universté de Laval, Decision principles derived from risk measures
246 2005, May 8, Toronto university, Risk measures
247 August 22 (2005), University of Sao Paulo "Risk Measures"
248 August 24 (2005) University of Bello Horizonte "Application of Risk Measures"
249 August 29 (2005) Second Brazilian Conference on Statistical Modelling in Insurance and Finance Hierarchical Risk Measures.
250 Zurich September 5 (2005) Astin Colloquium Decision Principles derived from risk measures
251 Ljubliana, 29 sept. 2005, Capital allocation in Insurance companies, on the meeting on Risk Management in Insurance and Finance
252 M. Goovaerts: "IFRS en prudentieel toezicht" op 'De impact van IFRS op de bank- en verzekeringssector: stand van zaken' seminarie 21 feb. 2006, Leuven
253 M. Goovaerts, R. Kaas, S. Vanduffel: "Comonotonic approximations for optimal portfolio selection" Netspar Feb. 16, 2006.
254 M. Goovaerts: "Solvency II: Onvermoede kansen" Financieel Forum Antwerpen, 19 april 2006, Antwerpen
255 M. Goovaerts, J. Dhaene, R. Laeven, G. Darkiewicz: "Can a coherent risk measure be too subadditive?" ICA June 1, Paris (2006)
256 M. Goovaerts, R. Laeven, R. Kaas: "Worst Case Risk Measurement: Old Ideas and new Insight" 21st European Conference on OR, Reykjavik 2-3 July, 2006.
257 M. Goovaerts, R. Laeven: "Transition densities for diffusion processes 18-20 July 2006, Leuven
258 M. Goovaerts & R. Laeven: "On transition densities for general diffusion processes", 4th conference in Actuarial Science and Finance, Samos, 14-17, 2006

259 M. Goovaerts “Risk measurement with equivalent utility principles” April 5, 2007 University of Pretoria
260 M. Goovaerts “Risk measurement with equivalent utility and capacity principles” April 1, 2007, University of Bloemfontein
261 M. Goovaerts “Insurance Paradigms for Risk Management” Invited Talk, Isthon-Antalya
262 M. Goovaerts, Z. Shang: “Upper and Lower Bound Approximation for Transition Densities by Path Integral “, IME Piraeus, Greece. July 2007.
263 M. Goovaerts, R. Laeven, Z. Shang: “Transform Analysis and Asset Pricing for General Diffusion Processes: A Recursive Approach”, ICCAM Ghent, Belgium, July 2008.
264 M. Goovaerts, R. Laeven, Z. Shang: “Transform Analysis and Asset Pricing for General Diffusion Processes: A Recursive Approach”. IME Dalian, China, July 2008.
265 M. Goovaerts, R. Laeven, Z. Shang: “Analytical Recursive Algorithm for Valuating Path-dependent Derivatives”. 5th Conference in Actuarial Science and Finance, Samos, Greece, Sept 2008.
266 K. Van Weert, J. Dhaene, M. Goovaerts: “Comonotonic Approximations for Optimal Portfolio Selection Problems”, 5th Conference in Actuarial Science and Finance, Samos, Greece, Sept 2008.
267 J. Dhaene, M. Goovaerts, K. Van Weert: “Some comments on QIS3”. IME Dalian, China, July 2008.
268 M. Goovaerts, “Risk measures and decisions in Insurance”, DGVFM, Berlin, April 2009.
269 M. Goovaerts, “An actuarial approach to economic capital”, Leuven, May 12, 2009.
270 M. Goovaerts, “Risk measures and decisions in Insurance”, University of Lisbon, May 21, 2009.
271 Z. Shang, K. Van Weert, J. Dhaene, M. Goovaerts: “The Distribution of Path-dependent Options with Applications to Profit Sharing”, IME Istanbul, Turkey, May 2009.
272 K. Van Weert, J. Dhaene, M. Goovaerts: “Comonotonic Approximations for Optimal Portfolio Selection Problems”, IME Istanbul, Turkey, May 2009.
273 M. Goovaerts, “Risk measures and decisions in Insurance”, 2b) or not 2b) Conference, Lausanne, June 2-3, 2009.
274 K. Van Weert, J. Dhaene, M. Goovaerts: “Optimal Portfolio Selection for General Provisioning and Terminal Wealth Problems”, ICCAM Antalya, Turkey, September 2009.
275 M. Goovaerts, Z. Shang: “Analytical Recursive Algorithm for Path-dependent Option Pricing with Stochastic Time”, ICCAM Antalya, Turkey, September 2009.