

CALL FOR PAPERS

Households, risk and insurance Workshop

Paris, Friday, January 15th, 2010

Deadline: Sunday, September 20, 2009

We are writing to inform you about the **Households, risk and insurance Workshop** and to invite you to submit papers for this meeting.

DETAILS:

What: **Households, risk and insurance Workshop**

Where: Paris

When: Friday, January 15th, 2010

<http://www.ifd.dauphine.fr/fr/site/ifd/les-chaires-d-entreprise/les-particuliers-face-aux-risques/evenements/workshop-households-risk-and-insurance.html>

PAPERS SUBMISSIONS:

Email pdf files by September 20, 2009:

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THE OBJECTIVES:

To increase interaction between researchers on all continents who share an interest in issues related to households, risk and insurance:

- Household finance
- Households risk management
- New households risks and new insurance products....

To bring together people from mathematics, economics and finance and to give young researchers an opportunity to present their research and get early feedback on their work.

THE FORMAT:

The plan is to select 8 papers maximum, with 30 minutes allocated for each presentation, 10 minutes for each discussion, and 10 minutes for questions from the audience. Discussions will be done by senior researchers.

FUNDING:

The organizers may cover travel (at the lowest costs) and accommodation expenses for the authors of selected papers (upon request and only one author by paper)

PARTNERSHIP:

This Workshop is sponsored by the GIP-ANR (Croyances project) as well as by the Risk Foundation (Groupama Chair).

It is organized in partnership with the Journal: *Mathematics and Financial Economics*. All the members of the Editorial Board are invited and are expected to attend the workshop. A specific fast-track procedure will be proposed to authors of selected papers who want to submit the same paper to *Mathematics and Financial Economics*.

Mathematics and Financial Economic

<http://www.springer.com/west/home/math/math+journals?SGWID=4-40012-70-173667704-0>

In the last twenty years mathematical finance has developed independently from economic theory, and largely as a branch of probability theory and stochastic analysis. This has led to important developments e.g. in asset pricing theory, and interest-rate modelling. This direction of research however can be viewed as somewhat removed from real world considerations and increasingly many academics in the field agree over the necessity of returning to foundational economic issues. Mainstream finance on the other hand has often considered interesting economic problems, but finance journals typically pay less attention to the high-level quantitative approach. When quantitative methods useful to economists are developed by mathematicians and published in mathematical journals, they often remain unknown and confined to a very specific readership. More generally, there is a need for bridges between these disciplines. The aim of this new journal is to reconcile these two approaches and to provide the bridging links between mathematics, economics and finance. Typical areas of interest include foundational issues in asset pricing, financial markets equilibrium, insurance models, portfolio management, quantitative risk management, intertemporal economics, uncertainty and information in finance models.

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From the contents of the last issue:

1. *Optimal risk sharing under distorted probabilities*, Michael Ludkovski and Virginia R. Young
2. *A forward-backward SDE approach to affine models*, Cody Blaine Hyndman
3. *Heterogeneous Impatience in a Continuous-Time Model*, Chiaki Hara