

FADeRiS 2025 @ CNAM

Workshop Program

Wednesday, June 4

10h30 – 12h00: Satellite Event

Innovations in Risk Sharing and Risk Management Solutions

- 10h30-11h15: Keynote speech by **Hansjoerg Albrecher**
- 11h15-12h00: Round table

12h00 – 13h15: Lunch Break

13h15 – 13h30: Opening Remarks

Session 1 (chaired by Stéphane Loisel)

13h30 – 14h10: Michail Anthropolos

Forward Performance Criteria and Risk-Sharing of Insurance Risks

14h10 – 14h50: Markus Huggenberger

Stochastic Dominance and Financial Pricing in Peer-to-Peer Insurance

14h50 – 15h30: Liyuan Lin

Optimal Sharing, Equilibria, and Welfare without Risk Aversion

15h30 – 16h00: Break

Session 2 (chaired by Christian Robert)

16h00 – 16h40: Alfred Muller

Some Remarks on the Effect of Risk Sharing and Diversification for Infinite Mean Risks

16h40 – 17h20: Tim Boonen

Peer-to-Peer Risk Sharing Schemes with Heterogeneous Risks and Infinite-Mean Losses

17h20 – 18h30: Break

18h30 – 21h30: Conference Dinner

Thursday, June 5

9h00 – 9h30: Coffee

Session 3 (chaired by Hansjoerg Albrecher)

9h30 – 10h10: Carole Bernard

Addressing Adverse Selection in Tontines

10h10 – 10h50: Peter Hieber

Modern Pension Design by Refundable Income Tontines

10h50 – 12h00: Break Out Session

12h00 – 13h30: Lunch Break

Session 4 (chaired by Maud Thomas)

13h30 – 14h10: Thai Nguyen

Share Risk, Share Care and Prevent Loss in P2P Insurance

14h10 – 14h50: Fallou Niakh

P2P Risk Basis Management for Renewable Production Parametric Insurance

14h50 – 15h30: Break

Session 5 (chaired by Mario Ghossoub)

15h30 – 16h10: Fangda Liu

Distributional Uncertainty and Insurance Risk Sharing

16h10 – 16h50: Qiuqi Wang

A Revisit of the Optimal Excess-of-Loss Contract

16h50: Closing Remarks