

Proceedings of the 2001 Risk Theory Seminar

April 20-22, 2001

HEC Montréal, Montréal, Canada

1. Information and Dynamic Adjustment in Life Insurance Markets

Matthias Polborn, LMU Munich and University of Western Ontario

Michael Hoy, University of Guelph

Asha Sadanand, University of Guelph

2. Efficiency and Existence of Nash Equilibria with Multidimensional Screening

Keith Crocker, University of Michigan Business School

Arthur Snow, University of Georgia

3. Financial Rating Changes and Market Discipline in Property-Liability Insurance

Karen Epermanis, University of Hartford

Scott Harrington, University of South Carolina

4. Claims Auditing in Automobile Insurance

Pau Salsas-Forn, University of Barcelona

Sharon Tennyson, Cornell University

5. Optimal Capital Utilization by Financial Firms: Evidence from the Property-Liability Insurance Industry

David Cummins, University of Pennsylvania

Gregory Nini, University of Pennsylvania

6. Optimal Consumption and the Timing of the Resolution of Uncertainty

Louis Eeckhoudt, University of Mons and Lille

Christian Gollier, University of Toulouse

Nicolas Treich, LEERNA-INRA, University of Toulouse

7. Testing Contract Theory: A Survey of Some Recent Work

Pierre-André Chiappori, University of Chicago

Bernard Salanié, INSEE

8. Mickey Mouse and Moral Hazard: Uninformative but Correlated Triggers

Neil Doherty, University of Pennsylvania

Olivier Mahul, INRA, Rennes, France

9. Preponderance of the Evidence: Tort Rules and the Efficient Standard of Proof

Dominique Demougin, Otto-von-Guericke University, Magdeburg, Germany

Claude Fluet, University of Québec at Montréal

10. Pricing and Capital Allocation in Catastrophe Insurance

George Zanjani, Federal Reserve Bank of New York