

Proceedings of the 2002 Risk Theory Seminar

April 5-7, 2002

University of Illinois at Urbana-Champaign, Urbana-Champaign, Illinois

1. Implications of Corporate Diversification and Focus Strategies

Kathleen McCollough, Florida State University

Robert Hoyt, University of Georgia

2. Asymmetric Information and Temporal Profitability in the Long-Term Care Insurance Market

Yanling Ge, University of Mississippi

Larry Cox, University of Mississippi

3. Risk Management Determinants Affecting Firms' Values in the Gold Mining Industry: New Empirical Results

Georges Dionne, HEC Montréal

Martin Garant, HEC Montréal

4. Asymmetric Information and Learning in the Automobile Insurance Market

Alma Cohen, Harvard University

5. Organizational Form Coexistence: Stock and Mutual Financial Firms

Barbara Remmers, Virginia Tech

6. The Basis Risk of Catastrophic-Loss Index Securities

David Cummins, The Wharton School

David LaLonde, Applied Insurance Research

Richard Phillips, Georgia State University

7. Market Discipline and Government Guarantees in Life Insurance

George Zanjani, Federal Reserve Bank of New York

8. Optimal Accident Compensation Schemes

Richard Watt, Universidad Autonoma de Madrid, Spain

Francisco Vazquez, Universidad Autonoma de Madrid, Spain

9. Multiplicative Background Risk

Gunter Franke, University of Konstanz, Germany

Harris Schlesinger, University of Alabama

Richard Stapleton, University of Strathclyde, Scotland