

Proceedings of the 2008 Risk Theory Seminar

April 25-27, 2008

Colorado State University, Fort Collins, Colorado

1. Legal Errors and Liability Insurance

Vickie Bajtelsmit, Colorado State University

Paul Thistle, University of Nevada Las Vegas

2. Competition Among Rating Agencies and Information Disclosure

Neil Doherty, University of Pennsylvania

Anastasia Kartasheva, University of Pennsylvania

Richard Phillips, Georgia State University

3. Catastrophe Insurance and Optimal Investment

Sheen Liu, Washington State University, Vancouver

Gene Lai, Washington State University, Pullman

4. Optimal Sharing of Labor Productivity Risks and Mix of Pay-As-You-Go and Savings

Debora Kusmerski, University of Amsterdam and Tinbergen Institute

5. Actuarial Applications of Hierarchical Insurance Claim Models

Edward Frees, University of Wisconsin

Peng Shi, University of Wisconsin

Emiliano Valdez, University of Connecticut

6. Crowding Out under Medicaid's Presumptive Eligibility

Richard Butler, Brigham Young University

William Johnson, Arizona State University

7. Optimal Capital Allocation

George Zanjani, Federal Reserve Bank of New York

8. The Impact of Individual Investment Behavior for Retirement Welfare: Evidence from the U.S. and Germany

Thomas Post, Humboldt-Universität zu Berlin

Helmut Gründl, Humboldt-Universität zu Berlin

Joan Schmit, University of Wisconsin

Anja Zimmer, Humboldt-Universität zu Berlin

9. Costly External Financing and the Capital Stock Theory of the Insurance Cycle

Sun Hun Seog, Korea Advanced Institute of Science and Technology (KAIST)

Sunae Lee, Korea Advanced Institute of Science and Technology (KAIST)

10. Financial Integration and Scope Efficiency post Gramm-Leach-Bliley

Yuan Yuan, University of Wisconsin-Whitewater

Richard Phillips, Georgia State University