

Proceedings of the 2009 Risk Theory Seminar

April 24-26, 2009

University of Texas at Austin, Austin, Texas

- 1. Optimal Portfolio Selection when Constrained by Investment in a Mandatory Social Security Asset**
Kim Staking, Colorado State University
- 2. Does Team Management Reduce Operational Risk: Evidence from the Financial Services Industry**
Michaela Bar, University of Cologne
Conrad Ciccotello, Georgia State University
Stefan Ruenzi, University of Texas at Austin
- 3. Adverse Selection, Linear Pricing and Front-Loading in Annuity Markets**
Casey Rothschild, Middlebury College
- 4. Moral Hazard and Health Insurance when Treatment is Preventive**
Sung Hun Seog, Korea Advanced Institute of Science and Technology (KAIST)
- 5. Point Record Incentives, Asymmetric Information and Dynamic Data**
Georges Dionne, HEC Montréal
Jean Pinquet, University of Paris
Mathieu Maurice, HEC Montréal
Charles Vanasse, TD Asset Management
- 6. Can Purchasing Records Predict Risk?**
Larry Tzeng, National Taiwan University
Kili Wang, Tamkang University
- 7. Catastrophes and Performance in Property Insurance Markets: A Comparison of Personal and Commercial Lines**
Patricia Born, Florida State University
Barbara Klimaszewski-Blettner, LMU Munich
- 8. Creditor Mandated Purchases of Corporate Insurance**
Brian Cheyne, University of Pennsylvania
Greg Nini, University of Pennsylvania
- 9. Matching and Risk Classification in Insurance Markets with Intermediation**
Jörg Schiller, University of Hohenheim
- 10. Bequest Motives and the Annuity Puzzle**
Lee Lockwood, University of Chicago