

Proceedings of the 2012 Risk Theory Seminar

March 30 – April 1, 2012

Florida State University, Tallahassee, Florida

1. Asset Integration and Attitudes to Risk: Theory and Evidence

Steffen Andersen, Copenhagen Business School

James Cox, Georgia State University

Glenn Harrison, Georgia State University

Morten Lau, Copenhagen Business School

Elisabet Rutström, Georgia State University

Vjollca Sadiraj, Georgia State University

2. Directors' and Officers' Liability Insurance, Corporate Risk and Risk Taking: New Panel Data Evidence on the Role of Directors' and Officers' Liability Insurance

Martin Boyer, HEC Montréal

Sharon Tennyson, Cornell University

3. External Financing in the Life Insurance Industry: Evidence from the Financial Crisis

Thomas Berry-Stölzle, University of Georgia

Gregory Nini, University of Pennsylvania

Sabine Wende, University of Cologne

4. Fraudulent Claims and Nitpicky Insurers

Jean-Marc Bourgeon, INRA and École Polytechnique

Pierre Picard, École Polytechnique

5. One-Sided Commitment in Dynamic Insurance Contracts: Evidence from Private Health Insurance in Germany

Annette Hofmann, University of Hamburg

Mark Browne, University of Wisconsin-Madison

6. On the Sensitivity of Corporate Cash Holdings and Hedging to Cash Flows

Monica Marina, HEC Montréal

Greg Niehaus, University of South Carolina

7. Profitable Contract Menus in Competitive Insurance Markets with Adverse Selection

Wanda Mimra, ETH Zurich

Achim Wambach, University of Cologne

8. Prospect Theory and the Demand for Insurance

David Eckles, University of Georgia

Jacqueline Volkman Wise, Temple University

9. The Impact of Safety Expenditures on Moral Hazard

Chip Wade, Mississippi State University

Andre Liebenberg, University of Mississippi

10. Yaari's Life-Cycle Model in the 21st Century: Consumption Under a Stochastic Force of Mortality

Huaxiong Huang, York University

Moshe Milevsky, York University

Thomas Salisbury, York University