

CONFERENCE  
ON  
INSURANCE RESEARCH



Centro Convegni Banca d'Italia  
Via Nazionale 190, Rome

13-14 July 2017

THURSDAY - JULY 13, 2017

Centro Convegni Banca d'Italia

FRIDAY - JULY 14, 2017

**h. 9.00**

Welcome coffee

**REGULATION**

**h. 10.00**

**Michel Dacorogna**, DEAR-Consulting

*A Change of Paradigm for the Insurance Industry*

**h.10.30**

**Dario Focarelli**, ANIA

*Why Insurance Regulation is Crucial for Long-Term Investment and Economic Growth*

**RISK AND CAPITAL /1**

**h.11.00**

**Elia Berdin**, International Center for Insurance Regulation

*A Stochastic Forward-Looking Model to Assess the Profitability and Solvency of European Insurers*

**h.11.30**

**Rocco Roberto Cerchiara - Valentina Demarco**, University of Calabria

*Undertaking Specific Parameters under Solvency II: Reduction of Capital Requirement or not?*

**h. 12.00**

**Paolo De Angelis**, Sapienza University of Rome

*On a Capital Allocation Principle Coherent with the Solvency 2 Standard Formula*

**h. 12.30**

Discussion

**h. 13.00**

Lunch

via Nazionale 190, Roma

**RISK AND CAPITAL /2**

**h.14.30**

**Francesco Acri**, Sapienza University of Rome

*Aggregate Loss Distribution and Dependence: Composite Models, Copula functions and Fast Fourier Transform for the Danish Fire Insurance Data*

**h.15.00**

**Fabrizio Durante**, University of Salento

*Tail Dependence Models for Risk Management*

**h. 15.30**

Discussion

**h.16.00**

**Etleva Gjonca**, University of Bologna

*Competition and Financial Soundness: Evidence from the Italian Non-Life Insurance Market*

**h. 16.30**

**Gregor Weiss**, University of Leipzig

*Capital and the Performance of Insurance Companies*

**h. 17.00**

**James Barrese - David Pooser**, St. John's University of New York

*A Governance Study of Corporate Ownership in the Insurance Industry*

**h. 17.30**

Discussion

**h. 9.00**

Welcome coffee

**MTPL AND CAT**

**h. 10.00**

**Giovanni Millo**, Group Insurance Research, Generali Investments Holding

*Long-Run Regional Equilibria in a Large Motor Insurance Market*

**h.10.30**

**Gaurab Aryal - Marco Cosconati**, University of Virginia / Bank of Italy and IVASS

*Estimating an Equilibrium Model of Insurance with Oligopolistic Competition*

**h. 11.00**

Discussion

**h. 11.30**

**Alejandro Del Valle Suarez**, Georgia State University  
*Insuring Growth. The Impact of Disaster Funds on Economic Reconstruction in Mexico*

**h.12.00**

**Lucia Bevere**, Swiss Re

*Underinsurance of Property Risk and Natural Catastrophe*

**h. 12.30**

**Sebastain Awondo - Lars Powell**, Alabama Center for Insurance Information and Research, The University of Alabama

*Higher Order Risk Preferences: Implications on Demand of Windstorm Mitigation and Homeowner Insurance*

**h. 13.00**

Discussion and Concluding remarks

**h. 13.30**

Lunch