Program of the special session

Under the auspices of Denis Kessler
President of the Fédération Française des Sociétés d'Assurances

Chaired by Dominique Perrin, President of the Université de Marne-la-Vallée

Monday September 6, In the University, Bâtiment Sciences Mirande

9:15 – 9:30 Opening of the special session and of the scientific conference by Arthur Jaffe and Daniel Sternheimer

9:30 – 10:10 Introduction:
Yvette Chassagne, Honorary Chairperson of UAP
(presented by Roland Lejart, former General Director of UAP)

Le Conseil scientifique de l'UAP et ses réalisations

Erik Taflin (AXA)

A new method for optimal equity allocation and portfolio selection

10:10 – 10:50 Jean-Claude Simon†
PDG, A2iA and Emeritus professor, Université Paris VI

La reconnaissance automatique de l'écriture manuscrite

10:50 – 11:30 Hélyette Geman
Professor of Finance, Université Paris IX and ESSEC

From Bachelier and Lundberg to insurance derivatives

12:00 – 14:00 Lunch at *Clos du Roy* in Chenôve