For Favour of Posting

THE CHINESE UNIVERSITY OF HONG KONG

Department of Statistics

will present a seminar entitled

New Risk Measures Based on Choquet Integrals

by

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on

Tuesday, 16 January 2007
2:00 pm – 3:00 pm

in

Lady Shaw Building C2
The Chinese University of Hong Kong

Abstract:

We introduce some new risk measures, which are comonotonically subadditive or comonotonically convex and respect stochastic orders. These new risk measures have sound economic meaning in insurance. We give their representations in terms of Choquet integrals. This talk is based on a recent work with Yongsheng Song.

All are Welcome