



Εργαστήριο Διαχείρισης Κινδύνων και Ασφαλίσεων (LabRMI)
Τμήμα Στατιστικής και Ασφαλιστικής Επιστήμης
Σχολή Χρηματοοικονομικής και Στατιστικής
Πανεπιστήμιο Πειραιώς

ΠΡΟΣΚΛΗΣΗ

Σας προσκαλούμε στην **ομιλία** του **Δρ. Μουρδουκούτα Φώτιου, Department of Statistics and Actuarial Science, University of Hong Kong, China**, η οποία θα διεξαχθεί την **Τρίτη 5 Νοεμβρίου 2024, ώρα 14:00** στην **Αίθουσα 002** (Ισόγειο, Κεντρικό Κτίριο), με θέμα:

“Optimal Premium Pricing in a Competitive Stochastic Non-Life Insurance Market: Game Theoretic Approaches”

Abstract/Περίληψη: This presentation provides an objective analysis of the underwriting process and the strategic interactions of various market participants in the general insurance industry. Models are utilised to characterise the risk preferences of insurers as well as to capture the relationship between pricing policies and volume of exposure. The distributional aspects of the underlying risks are taken into consideration to constrain insurers to be solvent and meet the technical requirements as imposed by market and government regulators. Our goal is to estimate optimal premium strategies that lead to maximum revenue and reflect insurers' behavioural and strategic aspects. That is, under distinct game-theoretic frameworks, optimal pricing policies are determined by the associated equilibrium concepts, whose existence is established under particular conditions for the demand function.