

PANORisk Closing Conference

Le Mans, 15 – 17 November 2021

CONFÉRENCE DE CLÔTURE
 PANORisk

15- 17 NOVEMBRE, LE MANS UNIVERSITÉ

 Le Mans
Université

 Région
PAYS
de la
LOIRE

Event organised as part of « Risks & Uncertainty Week »

15 – 19 November – Le Mans Université

Call for Papers

The University of Le Mans invites you to the 5th Annual PANORisk Conference, Le Mans, France on November 15th – 17th, 2021. PANORisk is a regional project sponsored by Région Pays de la Loire and involves researchers in economics and mathematics from five academic institutions, namely Le Mans University, University of Angers, University of Nantes, Audencia Nantes, and ESSCA School of Management Angers.

Building on the success of the previous conferences since 2016, we organise for the 5th year an event related to Risks and Uncertainty. It aims to foster a dynamic scientific exchange among academic researchers, practitioners and policy makers on the challenges and regulatory priorities raised by the change in economic uncertainty.

One of the various issues the Conference will address regards the implications, from a mathematical modeling perspective, of the calculus related to the ruin probability and the applications to life insurance businesses.

What does macroeconomic modeling, which deals with risk and uncertainty reveal, and how can we push forward the frontiers of these models? Another session of the conference will be dedicated to the most recent researches in Actuarial Science.

Paper Proposals

The proposals will be selected by the scientific committee based on the submitted abstracts. The communications can take the form of individual oral presentations (20 minutes max) must be submitted on the conference website: <https://panorisk.sciencesconf.org/>. They are expected to provide feedback and perspectives on issues related to risks, including scholarly knowledge risks (at least one plenary session will be open to the broad public).

Topics:

The submissions should generally focus on the main research areas of the PANORisk program (Investments, Insurance and New Risks) or on one of the following topics:

- **Income risk, Saving and Trends in Income Inequalities**
- **Recent Research Developments in Actuarial Studies**

- **Probabilities and Financial Mathematics**
- **Decision and Risk**
- **Portfolio Management**
- **Risk Modeling in Insurance**
- **Macroeconomic modeling of risk and uncertainty**
- **Econometrics and Financial Markets**

Keynote speakers

Shmuel Baruch | John HEY | Olivier LOPEZ | Jean-Marc TALLON |

Why organise this Conference at University of Le Mans?

Prior to being worldwide known for its 24 Hours car endurance racing, Le Mans was one of the first cities in France where a mutualist insurance group was created in 1828. Thus, the history of Le Mans is tied to the development of risk management in developed societies.

Based on this history leading to a significant both social and human knowledge about risks, Le Mans University has naturally dedicated part of its teaching and research activities to risk-related issues. Thus, for the last 30 years, it has developed several partnerships with the insurance sector and many of Le Mans alumni – whether in science or the humanities – work on risk-related topics. Given that risk is also a crossover notion, it equally encourages interdisciplinary approaches.

At Le Mans University, interactions between different fields of knowledge have flourished. This has led to the foundation of various institutes, among which the Risk and Insurance Institute (Institut du Risque & de l'Assurance) which brings together research, training and innovation. Other recently created interdisciplinary institutes focusing on different subject matters are also likely to include research on environmental, public or societal risks at large.

Steering committee

- **François LANGOT**, Professor and researcher at Groupe d'Analyse des Itinéraires et Niveaux Salariaux (GAINS), Le Mans Université, IUF Senior 2018
- **Lioudmila VOSTRIKOVA**, Professor and Researcher in Mathematics at Laboratoire Angevin de Recherche en mathématiques (LAREMA), University of d'Angers
- **Amélie CHARLES**, Professor and Researcher in Finance at Audencia Research, Audencia Nantes
- **Laurent DENIS**, Professor and Researcher in Mathematics at Laboratoire Manceau de Mathématiques (LMM), Le Mans Université
- **Mohamed Tahar BENKHODJA**, Assistant Professor and Researcher in Economics at ESSCA Research Lab, ESSCA School of Management
- **Serge BONDEL**, Professor and Researcher in Economics at Groupe de Recherche ANgevin en Économie et Management (GRANEM), University of Angers
- **Olivier DARNE**, Professor and Researcher in Economics at Institut d'administration des entreprises (IAE Nantes – Economics and Management), University of Nantes
- **Xavier FAIRISE**, Professor and researcher at Groupe d'Analyse des Itinéraires et Niveaux Salariaux (GAINS), Le Mans Université

Scientific committee

- **Nicole EL KAROUI**, Professor Emeritus in Mathematics (Sorbonne Université)
- **Pierre-Carl MICHAUD**, Professor of Applied Economics, Head of Retirement and Savings Institute (HEC Montréal)
- **Meglana JELEVA**, Professor of Economics (EconomiX – UMR CNRS), Université Paris Nanterre
- **Nizar TOUZI**, Professor of Applied Mathematics (Centre de Mathématiques Appliquées – UMR CNRS) École Polytechnique

Date of the Conference: November 15, 16 and 17, 2021 - Le Mans - France

Submission Process

Submission deadline via the conference website panorisk.sciencesconf.org/ before	August the 15 th 2021
Notification of Acceptance/Rejection	September the 15 th 2021
Conference Registration opens on	March the 23 th 2021

Partners

Région Pays de la Loire | Institut du Risque et de l'Assurance

Le Mans Université | City of Le Mans | Le Mans Métropole | Maison des Sciences Humaines Régionale Ange-Guépin | Musée d'Art et d'Histoire - Carré Plantagenêt - Le Mans |

Campus Access

You can reach Le Mans in 50 minutes by TGV train from Paris (Le Mans is directly linked to Lille, Nantes, Rennes, Roissy TGV, etc.). You can get to the Campus by tram from the train station/city centre (20 mn ride; tram every 5 mn).

More Information

panorisk.sciencesconf.org

panorisk.univ-lemans.fr