RISK PROCESSES AND ACTUARIAL MATHEMATICS Chair J. Šiaulys

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| **1 June** | |
| **Chair : O. Ragulina** | |
| 16:15-16:45 | **J. Šiaulys**<br>TAILS OF THE MOMENTS FOR SUMS WITH DOMINATEDLY VARYING RANDOM SUMMANDS |
| 16:45-17:15 | **A. Swishchuk**<br>MERTON INVESTMENT PROBLEM FOR THE HAWKES RISK MODEL IN INSURANCE |
| 17:15-17:35 | **T. Gaertner**, S. Kaniovski, Y. Kaniovski<br>HEURISTIC ESTIMATES OF SOME CHARACTERISTICS OF CREDIT AND SYSTEMIC RISK |
| 17:35-17:45 | **Coffee-break** |
| **Chair : J. Šiaulys** | |
| 17:45-18:15 | **O. Ragulina**<br>MULTI-LAYER DIVIDEND STRATEGIES IN THE RISK MODEL WITH STOCHASTIC PREMIUMS |
| 18:15-18:35 | **M. Gardini**, P. Sabino, E. Sasso CORRELATED LÉVY PROCESSES WITH SELF-DECOMPOSABILITY: APPLICATIONS TO ENERGY MARKETS |
| 18:35-18:55 | **N. M. Zinchenko** LIMIT THEOREMS FOR COMPOUND RENEWAL PROCESSES: FROM THEORY TOWARDS APPLICATIONS IN RISK THEORY |
| 19:00-19:40 | **Continuation of the Plenary Session**<br>Join Zoom Meeting<br>https://us02web.zoom.us/j/87544231078?pwd=Mk0vWGNJQ3RDaDJWQWQ5QlUzdWZWUT09<br>Meeting ID: 875 4423 1078<br>Passcode: 906115 |