

Catastrophes and the Agency Limits of Diversification

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MERCI

Fonds Conrad Leblanc

Département de finance, assurance et immobilier

Salles des marchés Carmand-Normand et Jean-Turmel

LABIFUL

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Codirecteur LABIFUL

19 avril 2012

Séminaire Fonds Conrad Leblanc 2012

- Programme

- 11h - Mots de Van Son Lai sur le Fonds Conrad Leblanc
- 11h02 - Présentation de Marie-Claude Beaulieu,
Directeur FAI du Bio du Professeur Kenneth A. Froot
- 11h05-12h20 Présentation du Professeur Kenneth A. Froot
Catastrophes and the Agency Limits of Diversification
- 11h30 Lunch à l'atrium Pierre-H.-Lessard

Mission du Fonds Conrad Leblanc

- Le Fonds d'assurance Conrad-Leblanc est un fonds d'enseignement et de recherche rattaché au Département de finance assurance et immobilier de la Faculté des sciences de l'administration de l'Université Laval. Il a comme objectif de :
- Promouvoir l'excellence de la recherche et l'application des méthodes quantitatives et contribuer à l'avancement des connaissances en assurances de dommages, gestion des risques et en ingénierie financière;

Mission du Fonds Conrad Leblanc

- Être un acteur clé de vulgarisation des instruments financiers de gestion et de transfert alternatif des risques auprès des acteurs de l'industrie des assurances;
- Établir et maintenir des collaborations étroites entre chercheurs, étudiants et professionnels.
- www.fsa.ulaval.ca/conrad-leblanc

Kenneth A. Froot, Ph.D. (Berkeley)

<http://www.people.hbs.edu/kfroot/Cv.htm>

- Andre R. Jakurski Professor of Business Administration
- Director of Research, Harvard Business School, USA
- Held the Industrial Bank of Japan Professorship in Finance and the Thomas Henry Carroll-Ford Foundation Visitor's Chair at Harvard
- Held the Ford International Development Chair at MIT
- Teaches courses in Capital Markets, International Finance, and Risk Management.
- Speaks and advices worldwide on all facets of risk management, capital budgeting, corporate value and performance evaluation

Kenneth A. Froot, Ph.D. (Berkeley)

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- Has taught executive education programs at MIT, Harvard, Princeton, Dartmouth, and for corporations and institutions
- Olin Fellow at the National Bureau of Economic Research, as Research Associate and Chair of the NBER's Insurance Group (1988-1989)
- His research on a wide range of topics in finance, risk management, and international markets has been published in top journals, e.g., famous models [Froot, Scharfstein et Stein](#) (1993), Froot et [Stein](#) (1998) and books
- Editor *Journal of International Financial Management and Accounting*, Associate Editor *Journal of International Economics*, of *The Financing of Catastrophe Risk*, *Foreign Direct Investment*, and *The Transition in Eastern Europe*, Vols. 1 and 2.

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- Founding partner of FDO Partners, LLC and State Street Associates, firms producing investment and knowledge resources for global investors
- Has worked with companies, countries, and official institutions, including the International Monetary Fund, the World Bank, and the Board of Governors of the Federal Reserve on international financial risk and investment management
- Has acted as a Financial Adviser to the Prime Minister of the Republic of Slovenia, the Finance Minister of Poland, and served on the staff of the US President's Council of Economic Advisers and the Economic Advisory Board of the Export-Import Bank
- B.A., Stanford University
- Ph.D. Economics, University of California at Berkeley.