UNSW Actuarial Studies Research Symposium  
Thursday 9 November 2006  
Macauley Theatre, Quadrangle  
University of New South Wales, Kensington Campus

Timetable
8.45am  Registration
9.00am  Welcome
9.10am-9.50am  Dr Emil Valdez joint with Mitchell Wills & Prof Jed Frees  
GB2 Regression with Insurance Claim Severities
9.50am-10.30am  Dr. Greg Taylor joint with Grainne McGuire & James Sullivan  
Individual Claim Loss Reserving Conditioned by Case Estimates
10.30am-11.00am  MORNING REFRESHMENT BREAK
11.00am-11.30am  A/Prof John Evans joint with Prof John Piggott, & Henry Jin  
Longevity Issues and Funding Retirement in Australia
11.30am-12.00pm  Prof Mike Sherris joint with Prof Olivia Mitchell, Prof John Piggott & Shaun Yow  
Financial Innovation for an Aging World
12.00pm-12.30pm  Dr Sachi Purcal  
Supply Challenges to the Provision of Annuities
12.30pm-1.30pm  LUNCH BREAK
1.30pm-2.00pm  Dr John van der Hoek joint with Prof Mike Sherris  
A Flexible Approach to Multivariate Risk Modelling with a New Class of Copulas
2.00pm-2.30pm  Dr Tom Hoedemakers joint with Y. Goegebeur & J. Tistaert  
Sensitivity Calculations for STCDOs under the Student-t Factor Model with Random Recovery
2.30pm-3.00pm  Dr Changki Kim  
Valuing Surrender Options in Korean Interest Indexed Annuities
3.00pm-3.30pm  AFTERNOON REFRESHMENT BREAK
3.30pm-4.00pm  Oriol Roch joint with J. Marin-Solano, M. Bosch-Princep, Prof J. Dhaene, Dr. C. Ribas & Dr. S. Vanduffel  
Buy and Hold Strategies in Optimal Portfolio Selection Problems: Comonotonic Approximations
4.00pm-4.30pm  Arlene Wong joint with Dr. Kieron Meagher & Dr. Sachi Purcal  
Assessing Workers’ Compensation Schemes in an Incomplete Contracts Framework
4.30pm-5.00pm  Shaun Yow joint with Prof Mike Sherris  
Insurance Pricing and Capitalization in Imperfect Markets
5.00pm Close