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

**Timetable**

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| **8.45am** | **Registration** |
| **9.00am** | **Welcome** |
| **9.10am-9.50am** | **Dr Emil Valdez joint with Mitchell Wills & Prof Jed Frees**<br>***GB2 Regression with Insurance Claim Severities*** |
| **9.50am-10.30am** | **Dr. Greg Taylor Taylor joint with Grainne McGuire & James Sullivan**<br>***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**<br>***Longevity Issues and Funding Retirement in Australia*** |
| **11.30am-12.00pm** | **Prof Mike Sherris joint with Prof Olivia Mitchell, Prof John Piggott & Shaun Yow**<br>***Financial Innovation for an Aging World*** |
| **12.00pm-12.30pm** | **Dr Sachi Purcal**<br>***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**<br>***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**<br>***Sensitivity Calculations for STCDOs under the Student-t Factor Model with Random Recovery*** |
| **2.30pm-3.00pm** | **Dr Changki Kim**<br>***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**<br>***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**<br>***Assessing Workers' Compensation Schemes in an Incomplete Contracts Framework*** |
| **4.30pm-5.00pm** | **Shaun Yow joint with Prof Mike Sherris**<br>***Insurance Pricing and Capitalization in Imperfect Markets*** |

**5.00pm Close**