UNSW Actuarial Studies Research Symposium
Thursday 9th November 2006, 8:45am – 5:30pm
Macauley Theatre, Quadrangle Building, UNSW

Presentations

♦ Individual Claim Loss Reserving Conditioned by Case Estimates
  Dr Greg Taylor

♦ GB2 Regression with Insurance Claim Severities
  Mitchell Wills, Dr Emil Valdez and Prof Jed Frees

♦ A Flexible Approach to Multivariate Risk Modelling with a New Class of Copulas
  Dr John van der Hoek and Prof Mike Sherris

♦ Financial Innovation for an Aging World
  Prof Olivia Mitchell, Prof John Piggott, Prof Mike Sherris and Shaun Yow

♦ The Adequacy of the SGL to fund retirement for Australians: an analysis of longevity and other economic impacts
  A/Prof John Evans, Prof John Piggott and Henry Jin

♦ Supply Challenges to the Provision of Annuities
  Dr Sachi Purcal

♦ Sensitivity Calculations for STCDOs under the Student t Factor Model with Random Recovery
  Dr Tom Hoedemakers, Yuri Goegebeur and J. Tistaert

♦ Valuing Surrender Options in Korean Interest Indexed Annuities
  Dr Changki Kim

♦ Buy and Hold Strategies in Optimal Portfolio Selection Problems: Comonotonic Approximations
  J. Marín-Solano, M. Bosch-Príncep, Prof Jan Dhaene, Dr Carmen Ribas, Oriol Roch and Dr Steven Vanduffel

♦ Assessing Workers’ Compensation Schemes in an Incomplete Contracts Framework
  Arlene Wong, Dr Kieron Meagher and Dr Sachi Purcal

♦ Insurance Pricing and Capitalization in Imperfect Markets
  Shaun Yow, Prof Mike Sherris

Final schedule will be available from the web site on Friday 27th October. Papers and/or presentations will be available from the web site from Friday 3rd November. More details will be provided at http://www.actuarial.unsw.edu.au (News and Events, Conferences and Seminars).
UNSW Actuarial Studies Research Symposium

Registration

Academics, practitioners and research students with an interest in research in insurance and financial modelling are invited to attend.

Registration is required before Friday 3 November 2006.

Registration fee is waived for members of The Institute of Actuaries of Australia, representatives of the UNSW Actuarial Studies Coop program sponsors, UNSW Actuarial Alumni, full time academics and students, provided they register before Friday 3 November 2006.

Registration is limited and if numbers exceed those we are able to cater for then places will be allocated in order of registration.

Registration fee after Friday 3 November 2006 is $165 (Inc. GST)

REGISTRATION - Fax your registration to Bindya Subba on (02) 9385 1883 or confirm attendance by email (b.subba@unsw.edu.au) or mail to Actuarial Studies, UNSW, Sydney NSW 2052.

I would like to register for the UNSW Actuarial Studies Research Symposium seminar on Thursday 9th November 2006.

Surname: __________________________ Name: __________________________

Company: __________________________

Telephone: ________________ Email: __________________________

Special Dietary Requirements: __________________________

Payment can be made by cheque or credit card

Amount: $__________.

☐ Cheque

(Payable to UNSW – should be in Australian Dollars and drawn on a major Australian Bank)

☐ I authorise payment to be charged to my credit card, details are as follows:

☐ Bankcard ☐ Visa ☐ M/Card

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UNSW Actuarial Studies Research Symposium

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