UNSW Actuarial Studies Research Symposium
Friday 14 November, 2003
Macauley Theatre, Quadrangle
University of New South Wales, Kensington Campus

Final Timetable (Monday 10 November 2003)

9.00am-10.00am Dr Mark Johnston, PricewaterhouseCoopers, Adjunct Associate Professor, Actuarial Studies and Mathematics, UNSW
Economics Foundations of Insurance Pricing

10.00am-10.45am Sachi Purcal
A Stochastic Control Model for Individual Asset-Liability Management

10.45am-11.15am Morning Refreshment Break

11.15am-12.00pm Dr Emil Valdez
The Simple Analytics of a Pooled Annuity Fund

12.00pm-12.30pm Andrew Chernih
Impact of Infrastructure and Public Assets on Private Real Property Prices

12.30pm-1.30pm Lunch Break

1.30pm-2.30pm Dr John van der Hoek, University of Adelaide
Real Options

2.30pm-3.15pm Bernard Wong
Explosions and the Martingale Property of Stochastic Exponentials, with applications to Financial Modelling’

3.15pm-3.45pm Afternoon Refreshment Break

3.45pm-4.30pm Dr Tina Castillo
Optimal Investment for Managing Insurance Risks

4.30pm-5.00pm Christian Sutherland-Wong
Review of APRA Prudential Capital Requirements

5.00pm-5.30pm Professor Michael Sherris
Solvency, Capital Allocation and the Fair Rate of Return in Insurance

5.30pm Close