UNSW Actuarial Studies Research Symposium
Friday 19 November, 2004
Macauley Theatre, Quadrangle
University of New South Wales, Kensington Campus

Timetable

9.00am-9.45am Dr Greg Taylor, Taylor-Fry Consulting Actuaries; Adjunct Professor, Actuarial Studies, UNSW; Professorial Fellow, University of Melbourne. Bayesian Revision of a Generalized Linear Model

9.45am-10.30am Yeo Keng Leong joint with Dr Emil Valdez
Claim Dependence with Common Effects in Credibility Models

10.30am-11.00am Morning Refreshment Break

11.00am-11.45pm Dr Emil Valdez, joint with Jan Dhaene, Andreas Tsanakas, Steven Vanduffel
Optimal Capital Allocation Principles

11.45pm-12.15pm Andrew Tang joint with Dr Emil Valdez
Economic Capital and the Aggregation of Risks

12.15pm-1.15pm Lunch Break

1.15pm-2.00pm Dr Mark Johnston, PricewaterhouseCoopers, Adjunct Associate Professor, Actuarial Studies and Mathematics, UNSW
The Stochastic Discount Factor for the Exponential Utility Capital Asset Pricing Model

2.00pm-2.45pm Dr Jiwook Jang
Measuring Capital Requirements for Operational Risk using the Compound Cox Process with Shot Noise Intensity: VaR and TCE

2.45pm-3.15pm Afternoon Refreshment Break

3.15pm-4.00pm Yuriy Krvavych joint with Prof Michael Sherris
Enhancing Insurer Value Through Reinsurance Optimization

4.00pm-4.30pm Dr Sachi Purcal
Optimal Control Problems in Consumption, Investment and Insurance

4.30pm-5.00pm Thomas Wang joint with Dr Sachi Purcal
Optimal Consumer Behaviour in a Levy Process Environment

5.00pm Close