Currently Scheduled Presentations

- Bayesian Revision of a Generalized Linear Model, Dr Greg Taylor
- The Stochastic Discount Factor for the Exponential Utility Capital Asset Pricing Model, Dr Mark Johnston
- Claim Dependence with Common Effects in Credibility Models, Yeo Keng Leong and Dr Emil Valdez
- Economic Capital and the Aggregation of Risks, Andrew Tang and Dr Emil Valdez
- Optimal Capital Allocation Principles, Jan Dhaene, Andreas Tsanakas, Emil Valdez, Steven Vanduffel
- Measuring Capital Requirements for Operational Risk using the Compound Cox Process with Shot Noise Intensity: VaR and TCE, Dr Jiwook Jang
- Mandated Saving and Economic Efficiency, Dr Sachi Purcal
- Optimal Consumer Behaviour in a Levy Process Environment, Thomas Wang
- Enhancing Insurer Value Through Reinsurance Optimization, Yuriy Kravych and Michael Sherris

Final schedule will be available in October.

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

More details will be provided at http://www.actuary.unsw.edu.au

Registration is required before Friday 5 November 2004.

Registration fee is Waived for members of The Institute of Actuaries of Australia, representatives of the UNSW Actuarial Studies Coop program sponsors, full time academics and students, provided they register before Friday 5 November 2004. 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 5 November 2004 is $150 plus GST. Register by email, telephone or fax with Bindya Subba, b.subba@unsw.edu.au, Tel: (02) 9385 1886, Fax: (02) 9385 1883

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 Friday 19 November 2004.

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