8:30am – 8:40am  Registration
8:40am – 8:45am  Welcome
8:45am – 9:15am  Pricing in the Multi-line Insurer with Dependent Gamma Distributed Risks allowing for Costs of Capital
                  - Prof Michael Sherris joint with Zinoviy Landsman, Univ. of Haifa, Israel
9.15am - 9.40am  Claims Prediction with Dependence using Copula Models
                  - Yeo Keng Leong joint with Dr Emil Valdez
9.40am - 10.05am Simulating Exchangeable Multivariate Archimedean Copulas and its Applications
                  - Florence Wu joint with Dr Emil Valdez and Prof Michael Sherris
10.05am - 10.30am Estimation of Dependence using Copulas: Comparison of two approaches
                  - Florence Wu joint with Prof Michael Sherris
10.30am - 11.00am Morning Refreshment Break
11.00am - 11.40am Measuring Tail Dependence for Collateral Losses using Bivariate Levy Process
                  - Dr Ji-wook Jang
11.40am - 12.05pm Modelling the NSW Electricity Supply Curve
                  - Calvin Kwok joint with Prof Michael Sherris
12.05pm - 12.30pm Issues in Panel Data Model Selection: the Case of Empirical Analysis of Demand for Reinsurance
                  - Augusto Carneiro joint with Prof Michael Sherris
12.30pm - 1.30pm  Lunch Break
1.30pm – 2.10pm  Modelling Mortgage Insurance as a Multi-State Process
                  - Dr Greg Taylor, Taylor-Fry Consulting Actuaries; Adjunct Professor, Actuarial Studies, UNSW; joint with Peter Mulquiney
2.10pm - 2.50pm  On Maximizing Dividends by Investment and Reinsurance
                  - Dr Tina Castillo
2.50pm - 3.30pm  On the Fundamental Theorem of Asset Pricing
                  - Bernard Wong
3.30pm - 4.00pm  Afternoon Refreshment Break
4.00pm – 4:40pm  Optimal Lifetime Consumption, Investment and Insurance
                  - Dr Sachi Purcal
4.40pm – 5:05pm  Living Life Optimally – with a mean-reverting price of risk
                  - Hing Chan joint with Dr Sachi Purcal
5.05pm  Close