UNSW Actuarial Studies Research Symposium
Friday 9 November 2007
Theatre 220, Australian School of Business – East Entry
University of New South Wales, Kensington Campus

Timetable
8.45am Registration
8.50am Welcome
9.00am-9.45am Dr John van der Hoek and Professor Michael Sherris
*An Approach to Fitting Copulas to Empirical Data and Distortion of the Gaussian Copula*
9.45am-10.30am Dr. Greg Taylor Taylor-Fry Consulting Actuaries; Adjunct Professor, Actuarial Studies, UNSW
*Chain Ladder for Tweedie Distributed Claims Data*
10.30am-11.00am MORNING REFRESHMENT BREAK
11.00am-11.45am Dr. Sachi Purcal joint with Arlene Wong
*Workers’ Compensation Scheme Design---An Australian Perspective*
11.45am-12.30pm John Livanas
*Are We Building Portfolios for Investors or for Fund Managers? Behavioral Finance Implications in Superannuation Investing.*
12.30pm-1.30pm LUNCH BREAK
1.30pm-2.15pm Samuel Wills joint with Prof Michael Sherris
*The Pricing of Tranched Longevity Bonds*
2.15pm-3.00pm Dr Bernard Wong joint with Prof C C Heyde
*On Non-Negative Local Martingales and True Martingales, with Applications to Financial Modeling*
3.00pm-3.30pm AFTERNOON REFRESHMENT BREAK
3.30pm-4.15pm Dr Changki Kim
*Securitization of Motor Insurance Loss Rate Risks*
4.15pm-5.00pm Dr Mahmoud Hamada joint with Dr John van der Hoek
*Using Real Options Theory to Price Electricity Forward Contracts*
5.00pm Close