Research Symposium

Friday 31 October 2008
Theatre 220, Australian School of Business
University of New South Wales, Kensington Campus

Academics, practitioners and research students with an interest in research in insurance and financial modelling are invited to attend the UNSW Actuarial Studies Research Symposium 2008.

Presentations
Dr Greg Taylor, Taylor-Fry Consulting Actuaries; Professorial Visiting Fellow, Actuarial Studies UNSW
A Simple Model of Insurance Market Dynamics

Dr Benjamin Avanzi
On Optimal Dividend Strategies: Review and Dual Model

Dr Bernard Wong
On Modelling Long Term Stock Returns with Ergodic Diffusion Processes: Arbitrage and Arbitrage-Free Specifications

Dr Changki Kim joint with Taehan Bae
Motor Insurance Loss Rate Options and Swaps

Carolyn Ndigwako King'ori and Professor Michael Sherris
Econometric Analysis of Mortality: Trends, Volatility, Unit Roots, and Cross Country Comparison using Co-integration

Dr Sachi Purcal joint with Samuel Fung
Optimal Lifetime Financial Behaviour and the Question of Housing

Jack Jie Ding joint with Prof Michael Sherris
Modelling and Hedging CDO Tranche Spread Risks

Presentation schedule and abstracts are available at www.actuarial.unsw.edu.au under School Research section on the home page.
**CPD Recognition**

The Symposium can be counted towards meeting CPD requirements of the Institute of Actuaries of Australia. A certificate evidencing attendance will be provided upon request.

**Registration**

Registration fee is waived for members of The Institute of Actuaries of Australia, representatives of the UNSW Actuarial Studies Coop program sponsors, UNSW Actuarial Alumni, full time academics and students, provided they register before Monday 27th October 2008.

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 Monday 27th October 2008 is $165 (Inc. GST)

REGISTRATION – Please fax to Bindya Subba on (02) 9385 1883, 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 31st October 2008.

Surname: ____________________________ Name: ____________________________

Company: ____________________________

Telephone: __________________________ Email: ____________________________

Special Dietary Requirements: __________________________

Payment can be made by cheque or credit card

Amount: $__________.

☐ Cheque
   (Payable to UNSW – should be in Australian Dollars and drawn on a major Australian Bank)

☐ I authorise payment to be charged to my credit card, details are as follows:

☐ Bankcard ☐ Visa ☐ M/Card

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