UNSW Actuarial Studies One-day Seminar on
Risk Measures and Optimal Portfolios
Wednesday 25 August 2004

at the UNSW Squarehouse, Kensington

Presenter
Professor Zinoviy Landsman
Actuarial Research Centre, Department of Statistics,
University of Haifa and
Visiting Senior Research Fellow, UNSW, Actuarial Studies

Professor Landsman will present a limited attendance seminar on Risk Measures and Optimal Portfolios. Places will be allocated in order of receipt of registration.

Topics to be covered:
Risk measures and basic premium principles
Variance premium and main properties
Esscher premium and transform
Exponential tilting and portfolio allocation
Markowitz optimal portfolios: elements of convex analysis, problem solution
Examples will be used based on real stock data.

The seminar will be scheduled from 8.45am to 5pm and registration includes morning/afternoon tea and lunch.

Registration Fee – GST Included (Includes morning tea, lunch and afternoon tea.
AUD$140        Discounted Fee*: $70

Further information:
Email: b.subba@unsw.edu.au or m.sherris@unsw.edu.au
http://www.actuary.unsw.edu.au
Registration is required before Monday 16 August 2004.
REGISTRATION - Fax your registration to Bindya Subba on (02) 9385 1883

UNSW Actuarial Studies One-day Seminar
Risk Measures and Optimal Portfolios

I would like to register for:

☐ Seminar Risk Measures and Optimal Portfolios Wednesday 25 August 2004
(PLEASE USE BLOCK LETTERS)

Title: ________________________________________________________________
Surname: ____________________________________________________________
Name: ______________________________________________________________
Name for Name Tag: __________________________________________________
Company: ___________________________________________________________
Postal Address: _______________________________________________________

Telephone: __________________________________________________________
Facsimile: __________________________________________________________
Email: ______________________________________________________________
Special Dietary Requirements: _________________________________________

Registration Fee – GST Included (Includes morning tea, lunch and afternoon tea. Places are limited and will be allocated in order of registration.)

AUD$140         Discounted Fee*: $70
(*50% Fee discount applies for representatives of UNSW Actuarial Studies Coop Sponsors, UNSW Actuarial Studies Alumni Network Members, UNSW actuarial students enrolled in ACTL3004/ACTL3003 or ACTL5109/ACTL5106)

Registration Payment $ ______________

Payment can be made by Cheque or Credit Card
☐ Cheque(payable to Actuarial Studies, UNSW)
(all cheques should be in Australian Dollars and drawn on a major Australian bank)

I authorise payment to be charged to my credit card details as follows:
☐ Bankcard    ☐ M/Card    ☐ Visa

Card No.:__________________________
Card Holder’s Name:___________________________________________________
Expiry Date:___________________________________________________________
Signature:_____________________________________________________________
Date:______________________________________________________________

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