

PROGRAM

45TH ACTUARIAL RESEARCH CONFERENCE

TALKS WILL BE HELD IN:

SESSION A: SAYWELL HALL 10081

SESSION B: BLUSSON HALL 10011

Sunday, July 25th

17:30 – 20:30 Registration/Cocktail Reception (Halpern Centre #126)

Participants can register, pick up conference materials and network.

Monday, July 26th

8:00 – 8:45 Registration/Continental Breakfast (outside Room 10081)

8:45 – 9:00 Opening Remarks (Room 10081)

9:00 – 10:15 Actuarial Accounting--A Cautionary Report (Room 10081)

Invited Talk: Dan R. Young

Moderator: Gary Parker

10:15 – 10:45 Break

10:45 - 12:15 Session 1A – Mortality Risk (Room 10081)

Moderator: Margie Rosenberg

José Garrido: **Mortality Improvement: An Actuarial Perspective**

Albina Orlando: **Solvency appraisal for life annuities: demographic risk measures**

Cary Tsai: **Actuarial Applications of the Linear Hazard Transform in Mortality Fitting and Prediction**

Session 1B – Reinsurance (Room 10011)

Moderator: Ron Gebhardtsbauer

Beatriz Balbás-Aparicio: **Optimal Reinsurance Problems Involving Risk Measures**

Jianfa Cong: **Optimal Multi-period Proportional Reinsurance Strategy**

Wei Wei: **Optimal Reinsurance Strategy in Two Dimensional Risk Model**

12:15 – 13:45 Lunch (E&R Meeting: Room ASB 10940 – IRMACS)

13:45 – 14:45 Society of Actuaries Education Update (Room 10081)

Invited Talk: Stuart Klugman

Moderator: Samuel Cox

14:45 – 15:45 Session 2A – Actuarial Education (Room 10081)

Moderator: Arnold Shapiro

Margie Rosenberg: **Technology Enhanced Learning for Actuarial Science Education**

Barry McKeown: **Diversity In The Actuarial Profession - Why College Summer Programs For High School Students Can Make A Difference**

Session 2B – Mortality Projections (Room 10011)

Moderator: Bruce Jones

Louis Adam: **The Canadian Pensioners Mortality Table: some results on mortality level and trends**

Ping An: **Forecasting Mortality in the Presence of Missing Data: An Application to Chinese Population**

Updated July 21, 2010

15:45 – 16:15 Break

16:15 – 17:45 Session 3A – Risk Theory I (Room 10081)

Moderator: Étienne Marceau

David Landriault: **Ruin Theory with Parisian Delays**

Tianxiang Shi: **Finite-time ruin problems in Sparre Andersen models with arbitrary interclaim times**

Yi Lu: **The expected discounted penalty at ruin for a risk model with two-sided jumps**

Session 3B – Pension Valuation (Room 10011)

Moderator: Curtis Huntington

Arnold Shapiro: **Fuzzy Post-Retirement Financial Strategies**

Patrick Mignault: **How Phased Retirement Affects Defined Benefits**

Barbara Sanders: **Analysis of Variable Benefit Plans**

Tuesday, July 27th

8:00 – 9:00 Registration/Continental Breakfast (outside Room 10081)

9:00 – 10:00 Spatio-Temporal Models for Rates and Survival Analysis (Room 10081)

Invited Talk: Charmaine Dean

Moderator: José Garrido

10:00 – 10:30 Break

10:30 – 12:00 Session 4A – Loss Reserving and Forecasting (Room 10081)

Moderator: Sarah Christiansen

Glenn Meyers: **The Technical Provisions in Solvency II. What EU Insurers Could Do if They Had Schedule P**

Andrew Loach: **Claim Forecasting Using Econometric Stepwise Regression**

Wu-Chyuan Gau: **Loss reserving with random selection**

Session 4B – Finance and Risk I (Room 10011)

Moderator: Mary Hardy

Daniel Dufresne: **Changes of Measure for the Square-root Stochastic Volatility Process**

Ken Seng Tan: **Pricing and hedging with discontinuous functions: quasi-Monte Carlo methods and dimension reduction**

Joseph Kim: **Measuring and managing systemic risk**

12:00 – 13:30 Lunch (CKER Meeting: Room ASB 10901 – IRMACS)

12:30 – 1:30 Poster Session (outside Room 10081)

13:30 – 15:00 Session 5A – Model Fitting (Room 10081)

Moderator: Glenn Meyers

Louis Doray: **Inference for the Discrete Stable Distribution with the Probability Generating Function**

Eric Vaagen: **Measuring Supplier Performance Using Generalized Linear Modeling**

Brian Hartman: **Bayesian Methods for Fitting Regime-switching Models**

Session 5B – Risk Theory II (Room 10011)

Moderator: David Landriault

Hélène Cossette: **Ruin Related Quantities in a Risk Model Based on Time Series for Count Data**

Ya Fang Wang: **Distribution of discounted compound sums when the mean of inter-arrival time is small**

Ghislain Léveillé: **Discounted Compound Renewal Sums with a Stochastic Force of Interest**

15:00 – 15:30 Break

15:30 – 17:00 Session 6A – Statistical Methods (Room 10081)

Moderator: David Scollnik

Jay Vadeloo: **Replicated Stratified Sampling – A Practical Approach to Financial Modeling**

Brant Wiperman: **Premium Forecasting Using Principal Components Analysis**

Maciej Augustyniak: **Inference for a Family of Statistical Distributions with Heavy Tails**

Session 6B – Risk Measures and Optimal Insurance (Room 10011)

Moderator: Alejandro Balbás

Etienne Marceau: **TVaR-based Capital Allocation with Dependence**

Jacques Rioux: **Evaluation of Parameter Risk via First Order Approximation of Distortion Risk Measures**

Mostafa Mashayekhi: **A Note On Optimal Insurance Under Ambiguity**

18:00 – 21:00 Conference Dinner (Diamond Alumni Centre, SFU)

Wednesday, July 28th

8:00 – 9:00 Continental Breakfast (outside Room 10081)

9:00 – 10:30 Session 7A – Life Insurance (Room 10081)

Moderator: Yvonne Chueh

Jaap Spreeuw: **Estimation and Nonparametric Testing of Heterogeneous Life Data Models**

Min Ji: **A Multiple State Model for the Joint-life Reverse Mortgage Termination Speed**

Ruowei Zhou: **Actuarial and Financial Valuations of Guaranteed Annuity Options**

Session 7B – Finance and Risk II (Room 10011)

Moderator: Daniel Dufresne

Emmanuel Thompson: **Valuation of Segregated Funds in India**

Richard Joss: **Investment Forecasting Using Conditional Probabilities**

Raquel Balbás: **Compatibility Between Prices and Risks**

10:30 – 11:00 Break

11:00 – 12:00 Forum (Room 10081)

Moderator: Gary Parker

12:00 – 12:15 Closing Remarks (Room 10081)

12:15 Lunch Box

July 21, 2010