Actuarial Studies Research Symposium 2007

Friday 9th November 2007, 8:45am – 5:30pm
Theatre 220, Level 2, Australian School of Business – East Entry, UNSW

Presentations

- **Professor Michael Sherris joint with Dr John van der Hoek**
  An Approach to Fitting Copulas to Empirical Data and Distortion of the Gaussian Copula

- **Dr Greg Taylor Taylor-Fry Consulting Actuaries; Adjunct Professor, Actuarial Studies, UNSW**
  Chain Ladder for Tweedie Distributed Claims Data

- **Dr Sachi Purcal joint with Arlene Wong**
  Workers' Compensation Scheme Design - An Australian Perspective

- **Dr Changki Kim**
  Securitization of Motor Insurance Loss Rate Risks

- **Samuel Wills joint with Prof Michael Sherris**
  The Pricing of Tranched Longevity Bonds

- **Dr Bernard Wong joint with Prof C C Heyde**
  On Non-Negative Local Martingales and True Martingales, with Applications to Financial Modelling

- **John Livanas**
  Are We Building Portfolios for Investors or for Fund Managers? Behavioural Finance Implications in Superannuation Investing.

- **Dr Mahmoud Hamada joint with Dr John van der Hoek**
  Using Real Options Theory to Price Electricity Forward Contracts

Final schedule will be available from the web site on Friday 26th October. Papers and/or presentations will be available from the web site from Friday 2nd November. More details will be provided at http://www.actuarial.unsw.edu.au (News and Events, Conferences and Seminars).

Registration

Academics, practitioners and research students with an interest in research in insurance and financial modelling are invited to attend.

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 5th November 2007.

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 5th November 2007 is $165 (Inc. GST)

REGISTRATION - Fax your registration 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 9th November 2007.

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:

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