



## UPCOMING SYMPOSIUM—CALL FOR PAPERS

# CANADIAN INSTITUTE OF ACTUARIES 2006 STOCHASTIC MODELING SYMPOSIUM APRIL 3–4, 2006 TORONTO, ONTARIO

Following the huge success of the 1999 and 2003 symposiums on Stochastic Modeling, the Canadian Institute of Actuaries (CIA) will sponsor a third symposium on stochastic modeling, to be held April 3–4, 2006, at the Fairmont Royal York Hotel in downtown Toronto. The Stochastic Modeling Symposium is co-sponsored by the Actuarial Foundation of Canada (AFC) and the Investment Section, Risk Management Section, and Financial Reporting Section of the Society of Actuaries (SOA) as well as others.

The overall theme for the symposium will be “Practical Actuarial Applications of Stochastic Models.” The symposium and call for papers will focus on the following three main topics as they apply to the world of insurance:

- Use of stochastic models in valuation of assets and liabilities
- Use of stochastic models in enterprise risk management
- Use of stochastic models in credit risk management

In the world of actuarial science, the use of stochastic models is evolving rapidly. The symposium’s goal is to identify and promote leading edge, practical, actuarial applications for stochastic modeling. The question we seek to answer is: “How can we make use of stochastic modeling in our day-to-day work?”

### **Submission of Papers**

#### **Submission Guidelines**

- Authors are encouraged to submit both original research and expository papers summarizing relevant material from the existing literature. There is no minimum length requirement for papers.
- The paper must be written in French or English.
- Submissions that have a copyright must be accompanied by written permission to reprint.
- Submissions should include an abstract no longer than one page.

#### **Deadline for Submission**

Timely submission of papers is critical to the success of the symposium. Authors are advised to communicate with Gilbert Lacoste at [Gilbert.Lacoste@sunlife.com](mailto:Gilbert.Lacoste@sunlife.com), Chair of the Organizing Committee, as soon as possible about their intentions to contribute, preferably no later than July 31, 2005.

All papers should be submitted by November 30, 2005 via e-mail to [stochastic@actuaries.ca](mailto:stochastic@actuaries.ca). For more information about the call for papers and the symposium, please visit [www.actuaries.ca/meetings/stochasticsymposium\\_e.html](http://www.actuaries.ca/meetings/stochasticsymposium_e.html).

#### **ARE YOU UP TO THE CHALLENGE?**

The papers submitted in response to this call for papers will be considered for the 2006 Stochastic Modeling Symposium. Authors of accepted papers will be invited to present their papers at the symposium.

This call for papers is a critical component to the success of the symposium—academics, researchers and practitioners are all encouraged to contribute papers in advance. The Organizing Committee expects to publish accepted papers in a symposium proceeding, and will also refer outstanding papers to the *North American Actuarial Journal*.

Cash prizes will be awarded for the best papers submitted in response to this call for papers. A Scientific Committee will evaluate the papers and nominate the best ones for prizes.