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Recent Publications in Risk Management

As an ongoing feature in *Risk Management*, we will provide recent publications we find noteworthy to our readers. Please send suggestions for other publications you find worth reading to dscbraub@soa.org, or cheryl.by.liu@fwd.com.

ORSA Process Implementation for Internal Stakeholders

CAS, CIA, SOA

<https://www.soa.org/Files/Research/research-2015-orsa-survey-report.pdf>

Policyholder Behavior in the Tail Joint Risk Management Section Working Group Variable Annuity Guaranteed Benefits 2015 Survey Results

SOA

<https://www.soa.org/Files/Research/research-2015-pbitt-va-report.pdf>

Extreme Events for Insurers: Correlation, Models and Mitigation Study

SOA

<https://www.soa.org/research/research-projects/life-insurance/2015-report-on-extreme-events-for-insurers.pdf>

Front-Page Risks: Risks Commonly Occurring and Reported in the Canadian News

CAS, CIA, SOA

<https://www.soa.org/Files/Research/Projects/research-2015-04-front-page-risks.pdf>

CALL FOR VOLUNTEERS: ERM KNOWLEDGE BASE EDITORIAL BOARD

Though the auspices of the International Actuarial Association's (IAA) ERM committee, a project is underway to create an ERM Knowledge Base—a one stop place to learn about Enterprise Risk Management as it pertains to actuaries. This database will contain articles, papers, presentations, and the like across a broad spectrum of risks and risk management concepts and will draw on information from across a wide variety of countries. The Knowledge Base will be accessible through the IAA web site.

A dedicated committee has been working on the structure and implementation of this Knowledge Base for some time. We are now in the process of collecting and organizing the references to be included in the Knowledge Base. This is where your help is needed. In order to have a library of information that is sufficiently robust we require the input of actuaries familiar with different risks and geographic locations.

We are looking for volunteers who are interested in advancing ERM knowledge throughout the actuarial profession. Specifically, volunteers will be asked to identify appropriate resources that can be referenced by the Knowledge Base and complete a simple template so that the reference can be loaded into the Knowledge Base.

If you are interested in expanding ERM knowledge within the actuarial profession, please contact Michele Goldberg at michelegoldberg928@yahoo.com.

2015 Report on the Current State of Enterprise Risk Oversight: Update on Trends and Opportunities AICPA

https://www.aicpa.org/interestareas/businessindustryandgovernment/resources/erm/downloadabledocuments/aicpa_erm_research_study_2015.pdf

Emerging Risks Barometer 2015 – ACE European Risk Briefing ACE

<http://www.acegroup.com/global-assets/documents/Europe-Corporate/Risk-Briefing/2015-07-07-Emerging-Risks-Barometer-final--PUBLISHED.pdf>