

expanding horizons







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ACTUARIAL RESEARCH CONFERENCE AWARD WINNERS

By Mark Maxwell

The E & R section council is pleased to announce the top five graduate student presentations from the 44th Actuarial Research Conference July 30-Aug. 1, 2009 hosted by the University of Wisconsin–Madison school of business. The top speakers were selected by CKER, the Committee on Knowledge Extension and Research. This prestigious committee, led by Curtis Huntington, provides annual grants and funds research for the section and the SOA. The assessment of presenters included not only content, relevance, and appropriateness to the audience, but over all presentation skills as well–PowerPoint development, time management, and other public speaking skills.

Tying for first place (and cash awards of \$500 each) were Matthew Till, University of Waterloo, for *Regime-Switching Portfolio Replication* and Daniel Alai, Fianz Kompetenzzentrum (Competence Center for Law Economics–Europe), for *Prediction Uncertainty in the Bornhuetter Ferguson Reserving Method*.

The third place award (\$300) went to Brian M. Hartman, Texas A&M University, for *Bayesian Nonparametric Regression for Counts of Insurance Claims*. The fourth place award (\$200) was earned by Danaïl Davidov, Université du Québec á Montréal, for *On the Importance of Dispersion Modeling for Claim Reserving: Application of the Double GLM Theory*. And the fifth place award (\$100) went to Claymore Marshall, University of Waterloo, for *Static Hedging Strategies for Guaranteed Minimum Income Benefits (GMIBs)*.



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