

16TH ACTUARIAL RESEARCH CONFERENCE
"COMPUTERS: THE STATE OF THE ART AND ITS IMPLICATIONS
FOR THE ACTUARIAL PROFESSION"

August 27 - 29
The University of Manitoba
Winnipeg, Manitoba

CONFERENCE PROGRAMS

THURSDAY MORNING SESSION

8:45 A.M. - NOON

Chairman: Arnold Shapiro

8:45 INTRODUCTORY REMARKS: Henk J. Boom, Conference
Co-ordinator

8:50 WELCOME TO THE UNIVERSITY: Dr. Arnold Naimark, President
University of Manitoba

9:00	<u>OPENING OF THE CONFERENCE:</u> Society of Actuaries	Robin B. Leckie, President,
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9:10 KEYNOTE ADDRESS: Earl C. Joseph, Staff Futurist,
Sperry Univac, St. Paul

10:10 COFFEE BREAK

10:30 "THE NEW INFORMATION TECHNOLOGY", Gordon B. Thompson,
Manager Communication Studies, Bell Northern Research,
Ottawa

11:30 "THE PROMISE OF THE VERY HIGH LEVEL LANGUAGE",
Dr. Hendrik J. Boom, Assistant Professor, Concordia
University, Montreal

12:00 - 2:00 P.M. LUNCH
Tartan Room, Pembina Hall

THURSDAY AFTERNOON SESSION

2:00 - 5:00 P.M.

Chairman: Aaron Tenenbein

- 2:00 "A FORTRAN PROGRAM FOR GENERALIZED WHITTAKER-HENDERSON GRADUATION", Dr. Thomas N. E. Greville, Professor, Mathematics Research Centre, University of Wisconsin
- 2:20 "DETERMINING THE INTEREST RATE OF AN ANNUITY-CERTAIN", Dr. Murray Silver, Assistant Professor, Temple University, Philadelphia
- 2:35 "A CORPORATE MODEL IN AFL", Robert E. Williams, Actuarial Assistant, Mutual Life Insurance Company of Canada, Waterloo, Ontario
- 3:00 COFFEE BREAK
- 3:20 "RECENT DEVELOPMENTS IN MODERN COMPUTER LANGUAGES", panel discussion.
Dr. Hendrik J. Boom, Concordia University
Albert K. Christians, Gibraltar Life Insurance Co.
Brian J. Fortier, Cologne Life Reinsurance Co.
- 4:20 "A COMPUTER ALGORITHM FOR THE MULTIPLE CLAIMS MODEL", Dr. Gottfried Berger, President, Cologne Life Reinsurance Company, Stamford

THURSDAY EVENING SESSION

(Tartan Room, Pembina Hall)

- 5:30 CASH BAR
- 7:00 CONFERENCE BANQUET
Speaker: Edmund C. Berkeley, President, Berkeley Enterprises, Inc., Newtonville, Mass.
Topic: "SOCIETY, COMPUTING, THINKING AND ACTUARIES"

FRIDAY MORNING SESSION
8:45 A.M. - 12:05 P.M.
Chairman: Charles Fuhrer

NOTE: The first paper in this session will be presented in the UNSU Council Chambers, University Centre. Immediately thereafter, coffee will be served in the hall outside the Senate Chambers.

- 8:45 "LIFE INSURANCE AS A GAME", George Dinney, Vice-President, The Great-West Life Assurance Company, Winnipeg
- 10:00 COFFEE BREAK (Hall, Engineering Building)
- 10:20 "THE CONTINGENT BENEFITS OF APL", Dr. Kenneth E. Iverson, I. P. Sharp Associates Ltd., Toronto
- 11:05 "STATISTICAL THEORY OF A SIMULATION SCHEME FOR DETERMINING THE SURPLUS NEEDS OF A LIFE INSURANCE COMPANY", Dr. Aaron Tenenbein, Professor, New York University
- 11:35 "THE ELECTRONIC HIGHWAY IN MANITOBA: THE CHANGING FACE OF TELECOMMUNICATIONS", C. Glover Anderson, Assistant Manager, Manitoba Telephone System, Winnipeg
- 12:05 - 2:00 P.M. LUNCH
Tartan Room, Pembina Hall

FRIDAY AFTERNOON SESSION

2:00 P.M. - 5:00 P.M.

Chairman: E. R. Vogt

- 2:00 "ALGORITHMS AND APPROPRIATE TECHNOLOGY", Brian J. Fortier, Vice-President Research, Cologne Life Reinsurance Company, Stamford
- 2:40 "ENGINEERING ACTUARIAL SOFTWARE: A SURVEY WITH EXAMPLES BASED ON SOFASIM", Albert K. Christians, Vice-President and Actuary, Gibraltar Life Insurance Co. of America, Dallas
- 3:10 COFFEE BREAK
- 3:30 "PROGRAM TESTING: THE SUBSTITUTION OF DEMONSTRATIONS FOR IMPRESSIONS", Elmore Jenkins, Consulting Actuary, Valuations Inc., Hazelcrest, Illinois
- 3:50 "A PADE APPROXIMANT TO THE RISK THEORETIC CUMULATIVE DISTRIBUTION FUNCTION", Kathryn A. Plante, Actuarial Assistant, Confederation Life Insurance Company, Toronto

FRIDAY EVENING

(Tartan Room, Pembina Hall)

- 5:45 COCKTAIL RECEPTION, presented by The Winnipeg Actuaries Club and local Companies and Consulting Firms: The Citadel Life Insurance Company, The Great-West Life Assurance Company, William M. Mercer Ltd., The Monarch Life Assurance Company, Turnbull & Turnbull and The Wawanesa Mutual Life Insurance Company
- 7:30 Film Presentation in Education Theatre (Room 290, Education Building)

"THE SILICON FACTOR"

SATURDAY MORNING SESSION

8:45 A.M. - NOON

Chairman: E. S. Shiu

- 8:45 "GENERATING PSEUDO-RANDOM NUMBERS IN APL", Dr. Thomas N. Herzog, Actuarial Division, U. S. Department of Housing and Urban Development, Washington, D. C.
- 9:15 "EQUILIBRIUM CONDITIONS OF UNIVERSAL LIFE INSURANCE UNDER EXTREME ECONOMIC CIRCUMSTANCES", Dr. David W. Erbach, Information Resource Officer, the Great-West Life Assurance Company and Rama R. Kocherlakota, California Institute of Technology
- 9:35 "MICRO-PROCESSOR DATA BASES IN THE OFFICE COMMUNICATION NETWORK ENVIRONMENT", Dr. S. Amir Bukhari, Associate Professor, University of Manitoba
- 10:10 COFFEE BREAK
- 10:30 (1) "A LINEAR ACTUARIAL NOTATION"
 (2) "COMPUTER CONTROL OF TRANSACTION PROCESSING",
 Frank Reynolds, Associate Professor, University of Waterloo, Waterloo, Ontario
- 11:00 "MAGNETIC BUBBLE MEMORIES AND THEIR APPLICATIONS",
 Dr. Witold Kinsner, Director, Microelectronics Centre, University of Manitoba
- 12:00 CLOSING REMARKS