ACTUARIAL RESEARCH CLEARING HOUSE
1990 VOL. 1

24TH ACTUARIAL RESEARCH CONFERENCE

FINAL PROGRAMME

Wednesday, August 23

7:00-10:00 p.m.	Welcome cocktail and registration, Faculty Club

Thursday, August 24 — Talks in H-435

8:30 - 10:00 a.m.	Registration, Lobby
10:00 - 10:15 a.m.	Welcoming address by Maurice Cohen, Vice-Rector Institutional Relations and Finance
10:15 - 11:15 a.m.	**Invited talk** Changing Patterns In Actuarial Research - Edward A. Lew
11:15 - 11:45 a.m.	**Research Report** Adverse Selection Models - William F. Bluhm
11:45 - 1:15 p.m.	Lunch, Faculty Club
1:15 - 1:45 p.m.	**Research Report** Interest Sensitive Cash Flow Analysis - James M. Merwald, Jr.
1:45 - 2:15 p.m.	Moment Problems in Actuarial Science - Samuel H. Cox
2:15 - 2:45 p.m.	A Regression Approach to Injured Worker Mortality - Gary G. Venter
2:45 - 3:15 p.m.	Coffee break, Lobby
3:15 - 3:45 p.m.	Some Thoughts On Modelling The Select Mortality Of UK Female Insured Lives - Iain D. Currie
3:45 - 4:15 p.m.	A Method to Discriminate Between a Gompertz and a Makeham Distribution - Morton Belinsky

	4:15 - 4:45 p.m.	An Actuarial Model for AIDS when Transition Intensities Follow Jump-Diffusion Processes - Beda Chan
	4:45 - 5:15 p.m.	Delays in Reporting of Canadian AIDS Cases - Krzysztof J. Stroinski
<u>**Friday, August 25**</u>		Talks in H-435
	9:00 - 10:00 a.m.	**Invited talk:** The Society of Actuaries Research Programme - Irwin P. Vanderhoof
	10:00 - 10:30 a.m.	**Research Report:** Fluctuations of Pension Contributions and Fund Levels - Daniel Dufresne
	10:30 - 11:00 a.m.	Coffee break, Lobby
	11:00 - 11:30 a.m.	Equitable Distribution - Modeling the Parameters - Arnold F. Shapiro
	11:30 - 12:00 a.m.	Dynamics of Pension Funding and Autoregressive Interest Models - Steve Haberman
	12:00 - 1:30 p.m.	Lunch, Faculty Club
	1:30 - 2:00 p.m.	Stochastic Models of Retirement Patterns - Claude Pichet
	2:00 - 2:30 p.m.	Home Equity Conversion Mortgages - Thomas Herzog
	2:30 - 2:50 p.m.	Coffee break, Lobby
	2:50 - 3:20 p.m.	Realized Return Optimization - a New Approach to Liability Funding - Prakash A. Shimpi
	3:20 - 3:50 p.m.	Equilibrium Models of the Term Structure of Interest Rates - Applications to Options in Financial and Insurance Markets - Mark Godin

3:50 - 4:00 p.m.	News Items from the Research Management Committee - Charles Fuhrer
6:30 - T(x)	Banquet - Au Vieux Duluth 1608 Lincoln Avenue (corner Guy) (Dress: casual)
<u>**Saturday, August 26**</u>	Talks in H-435
9:00 - 9:30 a.m.	Personal Reflections on Actuarial Science in North America from 1900 - Cecil J. Nesbitt
9:30 - 10:00 a.m.	A Closer Look at the Adjustment Coefficient - Esther Portnoy
10:00 - 10:30 a.m.	A Generalization of Automobile Insurance Rating Models: The Negative Binomial Distribution with a Regression Component - Georges Dionne and Charles Vanasse
10:30 - 11:00 a.m.	Coffee Break, Lobby
11:00 - 11:30 a.m.	On Blocked Poisson Processes in Risk Theory - Colin M. Ramsay
11:30 - 12:00 a.m.	A Queuing Model for Claim Liability - Gordon E. Willmot
12:00 - 1:30 p.m.	Lunch, Faculty Club
1:30 - 2:00 p.m.	The Ruin Problem in an Extension of the Collective Risk Theory - François Dufresne
2:00 - 2:30 p.m.	Distribution of the Number of IBNR Claims - Louis Doray
2:30 - 3:00 p.m.	Proposal for a State Pension Scheme for Zimbabwe - Simon Nyarota
3:00 - 3:30 p.m.	Issue and Analysis of Bonds in Countries with Inflation - Eduardo Melinsky
3:30 - 4:00 p.m.	Inference Methods for Panjer's Family of Distributions - José Garrido