

ACTUARIAL RESEARCH CLEARING HOUSE  
1993 VOL. 1

27th ANNUAL ACTUARIAL RESEARCH CONFERENCE  
University of Iowa  
August 6-8, 1992

Sponsoring bodies:  
The Actuarial Education and Research Fund  
The Canadian Institute of Actuaries  
The Casualty Actuarial Society  
The Society of Actuaries

The organizers gratefully acknowledge contributions from:  
Ageon USA Inc  
Century Companies of America  
Equitable Life Insurance Of Iowa

Thursday August 6  
South Room IMU

6:30pm-9:00pm Conference Reception and Registration

Friday August 7  
Illinois Room IMU

Friday morning chair: James D. Broffitt

8:00am-8:30am Coffee, juice, rolls--Lounge outside of Illinois Rm.  
8:30am-8:45am Opening Remarks, Leslie Sims, Graduate College Dean  
8:45am-9:25am Total Quality Management in Education, Robert V. Hogg  
9:25am-10:05am Actuarial Mathematics Revision: Report & Discussion,  
Newton L. Bowers, James C. Hickman, & Donald A. Jones

10:05am-10:20am Break

10:20am-10:45am Risk Theory Beyond Chapter 12, Hans U. Gerber  
10:45am-11:10am Estimating the Density of a Convolution of Claims,  
Nonparametrically, Jed Frees  
11:10am-11:35am A Mixed Lognormal Estimator of a Risk Distribution,  
Jacques Carriere  
11:35am-12:00pm Stability and Convergence of Recursive Formulas,  
Shaun Wang

12:00pm-1:30pm Lunch + A presentation by Arnold Shapiro:  
Conveying Actuarial Concepts

Friday afternoon chair: Stuart Klugman

- 1:30pm-1:55pm Almost Lack of Memory Renewal Processes and Their Application in Risk Theory, Jose Garrido
- 1:55pm-2:20pm Conjugate Bayesian Analysis of the Negative Binomial Distribution, I. M. Morgan & J. C. Hickman
- 2:20pm-2:45pm Stability Approximation and Fit for Ruin Probability by Tri-Atomic Claims, Beda Chan
- 2:45pm-3:10pm A Practical Guide to Interest Rate Generators, Sarah M. Christiansen

3:10pm-3:25pm Break

- 3:25pm-3:50pm Actuarial Science and Dynamical Systems. Is there an Intersection?, Claude Pichet
- 3:50pm-4:10pm Adaptive Bayesian Estimation of Parameters of the Gompertz and Weibull Survival Models, Malwane Ananda, Rohan Dalpatadu, & Ashok K. Singh
- 4:10pm-4:30pm Six Bridges to Y's, William A. Bailey
- 4:30pm-4:50pm Efficiency of Bonus-Malus Systems Revisited, François Dufresne
- 5:45pm Bus leaves for Amana
- 6:15pm Cash Bar, Ox Yoke Inn
- 7:00pm Banquet, Ox Yoke Inn. Banquet Speaker: Bob Hogg
- 8:30pm Bus leaves for the Iowa House

Saturday August 8  
Illinois Room IMU

Saturday morning chair: Jed Frees

- 8:00am-8:30am Coffee, juice, rolls--Lounge outside of Illinois Rm.
- 8:30am-8:55am Multiple-Decrements Models and Corresponding Conditional Single-Decrement Models, James W. Daniel
- 8:55am-9:20am Modelling Multi-State Processes Using a Markov Assumption, Bruce L. Jones
- 9:20am-9:45am A Decision Theory Approach and an Application to the Study of Crossover in Mortality Rates by Sex, Gaston Mbateng
- 9:45am-10:10am Review of Social Security Financing and Related Matters, Cecil J. Nesbitt

10:10am-10:25am Break

- 10:25am-10:50am General Financial Transactions, with Applications to T.R.M. Theory, David Promislow & David Spring
- 10:50am-11:15am Contingent Claims Valuation of "Greater of" Benefits, Michael Sherris
- 11:15am-11:40pm Description Versus Evaluation of Financial Risk: The Case of Bonds with Optional Coupon Reinvestment, Philippe Artzner & Patrick Roger
- 11:40am-12:00pm An Alternative Method for Least-Squares Fitting of Parametric Survival Models, Anita Singh, Rohan Dalpatadu, & Malwane Ananda

12:00pm-1:30pm Lunch + Reports from Jed Frees, SoA Education and Research Section Chair, and Mark Doherty, SoA Director of Research

Saturday afternoon chair: Elias Shiu

- 1:30pm-1:55pm Prediction of the Number of Claims Incurred Using Time Series Models, Louis G. Doray
- 1:55pm-2:20pm Some Aspects of Statement of Financial Accounting Standards No. 87 ("FAS 87"), Daniel Dufresne
- 2:20pm-2:45pm Money Purchase Plans: The Asset Allocation Decision, Phelim P. Boyle
- 2:45pm-3:10pm Possible Applications of Fuzzy Sets Methods in Actuarial Science, Krzysztof Ostaszewski

3:10pm-3:25pm Break

- 3:25pm-3:50pm Some Actuarial Applications of Orderings of Distributions, Syed Kirmani
- 3:50pm-4:10pm A Method to Determine Credibility Factors, William A. Bailey
- 4:10pm-4:30pm Bayesian Estimation of Tabular Survival Models for Complete Samples, Malwane Ananda, Rohan Dalpatadu & Ashok K. Singh
- 4:30pm-4:50pm A Market Value Balance Sheet: Why and How?, Matthew Modisett

Underlining indicates presenters for multi-authored papers.

