

ACTUARIAL RESEARCH CLEARING HOUSE  
1994 VOL. 1

ACTUARIAL RESEARCH CLEARING HOUSE  
1994.1  
PROCEEDINGS  
TWENTY-EIGHTH ANNUAL ACTUARIAL RESEARCH CONFERENCE  
UNIVERSITY OF WISCONSIN

CONTENTS

Editors' Comments . . . . .	v
Errata . . . . .	vii
Conference Announcement . . . . .	ix
Program . . . . .	xi
List of Participants . . . . .	xv
The Small Plan Audit Program . . . . . Arnold F. Shapiro	1
Measuring the Effect of U.S. Social Security Cash Benefits (OASDI) (abstract) . . . . . Howard Young	13
Costing of Pension Plan Amendments . . . . . Keith P. Sharp	15
Tax Assistance to Registered/Qualified Pension Plans and RRSP's/IRA's: Deferral or Waiver? (abstract) . . . . . Robert L. Brown	25
<i>n</i> -Year Roll-Forward Reserve Financing of Social Security . . . . . Cecil Nesbitt, Andrew Cohen, David Gallers, Brett Houghton, Angela Myler, Paul Weiss	27
Undergraduate Student Research at Lebanon Valley College . . . . . Bryan V. Hearsey	81
Improving University Actuarial Education . . . . . John Shepherd, Clare Bellis	89
A Proposed Policy Change in the Society of Actuaries Education and Examination Program . . . . . Dick London	119

Bivariate Schuette Graduation . . . . .	127
Esther Portnoy	
Diagnostics and Tests for Abrupt Change with an Application to a Two-State Markov Chain . . . . .	135
J. L. Van Wyk, F. Lombard	
A Twelve Parameter Model of Select Mortality Rates . . . . .	141
Jacques F. Carriere	
The Effect of Removing Cancer as a Cause of Death when it is Correlated with Other Causes . . . . .	153
Jacques F. Carriere	
Mortality Differences by Handedness: Survival Analysis for a Right-Truncated Sample of Baseball Players (abstract) . . . . .	165
Harry H. Panjer	
The Cash Flow Valuation Method: Provisions for Adverse Deviations and Stochastic Models (abstract) . . . . .	167
Allan Brender	
Stochastic Interest Rates and Insurance Portfolios: The Impact of Model and Parameter Selection . . . . .	169
Gary Parker	
Immunization Measures for Life Contingencies (abstract) . . . . .	183
David X. Li	
Summary of Final Report: 1986-1989 Credit Risk Event Loss Experience, Commercial Mortgage Loans and Private Placement Bonds . . . . .	185
Mark Doherty, Warren Luckner	
Do Junk Bonds Die in Vain? Some Do, Some Don't (abstract) . . . . .	203
K. Ostaszewski	
Computing Ruin Probabilities -- A Life-Table Approach . . . . .	205
Manalur S. Sandilya	
A Necessary and Sufficient Condition on Utility Functions for Decreasing Risk Aversion: A Proof Using the General Mean Value Theorem . . . . .	213
Raj Prabaharan	
Axioms for the Valuation of Payment Streams: A Topological Vector Space Approach (abstract) . . . . .	223
S. David Promislow	
Pricing Long Term Insurance Contracts (abstract) . . . . .	225
B. Levikson, G. Mizrahi	

Operational Bootstrapping for the Least Squares Credibility $Z^*$ . . . . .	227
William A. Bailey	
Estimation of Prior Density by Numerical Solution of Integral Equations (abstract) . . . . .	259
R. Dalapatadu, H. Bowman, A. K. Singh	
Ruin Modeling for Compound Nonstationary Poisson Processes with Periodic Claim Intensity Rates . . . . .	261
Jose Garrido, Boyan Dimitrov, Stefanka Chukova	
Chaotic Analysis on U.S. Treasury Interest Rates . . . . .	281
Steve Craighead	
Lundberg Bounds on the Tails of Compound Distributions (abstract) . . . . .	319
E. Gordon Willmot, Xiaodong Lin	
On Simulating the Total Claims Distribution (abstract) . . . . .	321
Bruce L. Jones	
Stable Evaluations of Mixed Poisson Probabilities (abstract) . . . . .	323
Shaun Wang	

\* Paper on ARC program, but not presented.

