ACTUARIAL RESEARCH CLEARING HOUSE
1999 VOL. 1

The 33rd Actuarial Research Conference

Georgia State University

Thursday, August 6th

	Time	Presenter	Presentation Title
Session I	1:00	Deniz	The Variance Premium Principle: A Bayesian Robustness Analysis
	1:25	Frees	A Longitudinal Data Analysis Interpretation of Credibility Models
	1:50	Phillips	Regulatory Solvency Prediction in Property-Liability Insurance: Risk-Based Capital, Audit Ratios, and Cash Flow Simulations
	2:15	Albert	Mortality Rates as a Function of Lapse Rates
	2:40		**Break**
	3:00	Rosenberg	A Bayesian Approach in Calculating Community Mortality Rates
	3:25	Young	Robust Bayesian Credibility Using Semiparametric Models
	3:50	Makov	Sequential Credibility Evaluation via Stocastic Approximation
	4:15	Promislow	Equity & Credibility

Friday, August 7th

	Time	Presenter	Presentation Title
Session II	9:00	Luckner	The Actuarial Profession and the Academic Community -- Feedback from the SOA's Research Effectiveness Review
	9:25	Shiu	Panel Discussion: SoA Syllabus Changes for 2000
	10:25		**Break**
	10:45	Kozubowski	Generalized Laplace Distributions
	11:10	Marceau	Optimization of the Ruin Probabilities in Risk Theory
	11:35	Lin, X	Laplace Transform and Barrier Hitting Time Distribution
Luncheon	12:00	Rappaport	Managing your life as an actuary: developments within the SoA
Session III	1:00	Usabel	Efficient Simulation of Ruin Probabilities
	1:25	Yang	On the Confidence Interval of Black-Scholes Model
	1:50	Wu	The principal-agent relationship between the pension plan administrator and the pension actuary
	2:15	Pedersen	Currency Risk Models in Insurance: A Mathematical Perspective
	2:40	Brown	Social Security: Adequacy, Equity and Progressiveness
	3:05		**Break**
	3:25	Chan	Distribution and Quantile Estimates for Parametric and Non-parametric Models on Value at Risk
	3:50	Babcock	Portfolio Optimization in Corporate Models
	4:15	Sinha	Performance of Publicy Mandated Private Pension Funds in Mexico: Simulations with Transactions Cost
	4:40	Rappaport	Retirement Plans: Questions As We Near the Year 2000
	5:05	Barnwal	Coefficient of Rarity and its Variance

Saturday, August 8th

	Time		Name: Presentation Title
Session IV	9:00	Guo	A Contingent Claim Approach for the Aggregate Claim Analysis
	9:25	Atanda	Risk Management in Developing Countries: a case study of the beverage industry in Nigeria
	9:50	Lin, H	An Econometric Forecasting for the Social Secuirty Trust Funds
	10:15		**Break**
	10:35	Shapiro	The Inner Workings of Modeling Technologies
	11:00	Jones	A Family of Fractional Age Assumptions
	11:25	Shepherd	Educating Adaptive Actuaries
Luncheon	12:00	Cox	NAAJ Present and Future