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Investment Section— Redington Prize Nominations

By Jim Kosinski

he Investment Section Council is seeking nominations for the 2019 Redington Prize, which recognizes the best paper written by an actuary on an investment-related topic during the last couple of years. The prize is sponsored by the Investment Section and is named after F. M. Redington, the eminent British actuary who developed the concept of "interest rate immunization" in a 1952 paper published in Journal of the Institute of Actuaries.

The 2017 Redington Prize winning paper was "Lapse-and-Reentry in Variable Annuities" by Thorsten Moenig and Nan Zhu.

The criteria for selection and basic participation details are as follows:

PUBLICATION YEARS

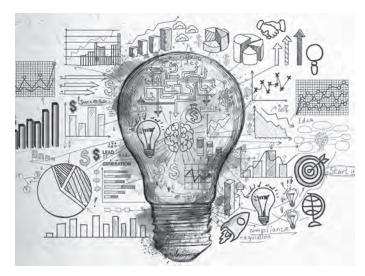
The paper must have been published during calendar years 2017 or 2018.

AUTHOR(S)

The author of the paper must be a member in good standing of the Society of Actuaries, Casualty Actuarial Society, American Academy of Actuaries, Conference of Consulting Actuaries, American Society of Pension Professionals and Actuaries, Canadian Institute of Actuaries, or Institute and Faculty of Actuaries; must be a legal resident of the U.S., Canada or the United Kingdom; and must be at least 18 years of age. Additional eligibility requirements (including requirements relating to papers with multiple authors) are set out in the official rules, available through the hyperlink below.

CONTENT

The topic of the paper must be judged to be original, practical, and be primarily of investment nature and of substantial value to SOA members and to other investment professionals.



SOURCE AND LANGUAGE

The paper must be published in a peer-reviewed journal that can include but is not limited to North American Actuarial Journal, The Journal of Portfolio Management, Financial Analysts Journal, The Journal of Finance, and Journal of Financial and Quantitative Analysis. The paper must also be drafted in English.

JUDGING

The selection criteria include intellectual rigor, practical significance, investment content, educational value and originality. The council reserves the right to choose not to award a prize.

NOMINATION

Papers must be submitted via email to sections@soa.org or mailed to the SOA, ATTN: Investment Section, 475 N. Martingale Rd., Suite 600, Schaumburg, IL 60173 USA.

PRIZE

One grand prize of US\$5,000 will be awarded to the winning paper's eligible author(s).

ADDITIONAL DETAILS

The submission period opens at 12:01 a.m. CST March 1, 2019, and closes at 11:59 p.m. CDT June 2, 2019. Other restrictions may apply. See official rules for eligibility, odds of winning, how to enter and other details: www.soa.org/redingtonrules2019.



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