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EDUCATION AND RESEARCH SECTION GIVES SEVEN STUDENT PRESENTATION AWARDS AT ARC

By Shyamal Kumar (with help from Stuart Klugman)

At each year's Actuarial Research Conference, the Education and Research Section offers cash prizes for outstanding presentations by graduate students. Presenters are judged on the quality of the delivery of their presentation, with a focus on presentation skills, such as vocal projection, connection with the audience and quality of slides. The detailed process followed in selection of the winners can be found in the last issue of the *Expanding Horizons*. At this year's conference held at the University of Connecticut there were 20 student presentations, and among these the following were chosen as winners:

Rob Erhardt: "Pricing Weather Derivatives for Extreme Events"

Jae Youn Ahn: "Large Sample Behavior of the CTE and VaR Estimators under Importance Sampling"

Maciej Augustyniak: "An Out-of-Sample Analysis of Investment Guarantees: Lessons from the Financial Crisis of the Late-2000s"

Jit Seng Chen: "Suboptimality of Asian Executive Indexed Options"

Xiaoli Jin: "Predicting Multivariate Two-Part Health Outcomes"

Anne MacKay: "Hedging Equity-Indexed Annuities under Stochastic Volatility Models"

Melina Mailhot: "Tvar based Capital Allocation for Multivariate Compound Distributions"

Rob Erhardt was the winner of a \$500 cash award; Maciej Augustyniak did not receive a cash award due to having been a winner in 2010, but the committee recognizes his superior presentation; all of the other winners

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received a \$200 cash award.

Congratulations to all the winners!

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