**PROGRAM**

45TH ACTUARIAL RESEARCH CONFERENCE

**S T A G E S  W I L L  B E  H E L D  I N:**

SESSION A: SAYWELL HALL 10081
SESSION B: BLUSSON HALL 10011

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**Sunday, July 25th**

17:30 – 20:30  Registration/Cocktail Reception (Halpern Centre #126)
Participants can register, pick up conference materials and network.

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**Monday, July 26th**

8:00 – 8:45  Registration/Continental Breakfast (outside Room 10081)

8:45 – 9:00  Opening Remarks (Room 10081)

9:00 – 10:15  Actuarial Accounting—A Cautionary Report (Room 10081)
Invited Talk: Dan R. Young
Moderator: Gary Parker

10:15 – 10:45  Break

10:45 – 12:15  Session 1A – Mortality Risk (Room 10081)
Moderator: Margie Rosenberg
José Garrido: Mortality Improvement: An Actuarial Perspective
Albina Orlando: Solvency appraisal for life annuities: demographic risk measures
Cary Tsai: Actuarial Applications of the Linear Hazard Transform in Mortality Fitting and Prediction

Session 1B – Reinsurance (Room 10011)
Moderator: Ron Gebhardtshbauer
Beatriz Balbás-Aparicio: Optimal Reinsurance Problems Involving Risk Measures
Jianfa Cong: Optimal Multi-period Proportional Reinsurance Strategy
Wei Wei: Optimal Reinsurance Strategy in Two Dimensional Risk Model

12:15 – 13:45  Lunch  (E&R Meeting: Room ASB 10940 – IRMACS)

13:45 – 14:45  Society of Actuaries Education Update (Room 10081)
Invited Talk: Stuart Klugman
Moderator: Samuel Cox

14:45 – 15:45  Session 2A – Actuarial Education (Room 10081)
Moderator: Arnold Shapiro
Margie Rosenberg: Technology Enhanced Learning for Actuarial Science Education
Barry McKeown: Diversity In The Actuarial Profession - Why College Summer Programs For High School Students Can Make A Difference

Session 2B – Mortality Projections (Room 10011)
Moderator: Bruce Jones
Louis Adam: The Canadian Pensioners Mortality Table: some results on mortality level and trends
Ping An: Forecasting Mortality in the Presence of Missing Data: An Application to Chinese Population

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15:45 – 16:15 Break

16:15 – 17:45 Session 3A – Risk Theory I (Room 10081)
Moderator: Étienne Marceau
David Landriault: Ruin Theory with Parisian Delays
Tianxiang Shi: Finite-time ruin problems in Sparre Andersen models with arbitrary interclaim times
Yi Lu: The expected discounted penalty at ruin for a risk model with two-sided jumps

Session 3B – Pension Valuation (Room 10011)
Moderator: Curtis Huntington
Arnold Shapiro: Fuzzy Post-Retirement Financial Strategies
Patrick Mignault: How Phased Retirement Affects Defined Benefits
Barbara Sanders: Analysis of Variable Benefit Plans

Tuesday, July 27th

8:00 – 9:00 Registration/Continental Breakfast (outside Room 10081)

9:00 – 10:00 Spatio-Temporal Models for Rates and Survival Analysis (Room 10081)
Invited Talk: Charmaine Dean
Moderator: José Garrido

10:00 – 10:30 Break

10:30 – 12:00 Session 4A – Loss Reserving and Forecasting (Room 10081)
Moderator: Sarah Christiansen
Glenn Meyers: The Technical Provisions in Solvency II. What EU Insurers Could Do if They Had Schedule P
Andrew Loach: Claim Forecasting Using Econometric Stepwise Regression
Wu-Chyuan Gau: Loss reserving with random selection

Session 4B – Finance and Risk I (Room 10011)
Moderator: Mary Hardy
Daniel Dufresne: Changes of Measure for the Square-root Stochastic Volatility Process
Ken Seng Tan: Pricing and hedging with discontinuous functions: quasi-Monte Carlo methods and dimension reduction
Joseph Kim: Measuring and managing systemic risk

12:00 – 13:30 Lunch (CKER Meeting: Room ASB 10901 – IRMACS)

12:30 – 1:30 Poster Session (outside Room 10081)

13:30 – 15:00 Session 5A – Model Fitting (Room 10081)
Moderator: Glenn Meyers
Louis Doray: Inference for the Discrete Stable Distribution with the Probability Generating Function
Eric Vaagen: Measuring Supplier Performance Using Generalized Linear Modeling
Brian Hartman: Bayesian Methods for Fitting Regime-switching Models
Session 5B – Risk Theory II (Room 10011)
Moderator: David Landriault
Hélène Cossette: Ruin Related Quantities in a Risk Model Based on Time Series for Count Data
Ya Fang Wang: Distribution of discounted compound sums when the mean of inter-arrival time is small
Ghislain Léveillé: Discounted Compound Renewal Sums with a Stochastic Force of Interest

15:00 – 15:30 Break

15:30 – 17:00 Session 6A – Statistical Methods (Room 10081)
Moderator: David Scollnik
Jay Vadiveloo: Replicated Stratified Sampling – A Practical Approach to Financial Modeling
Brant Wipperman: Premium Forecasting Using Principal Components Analysis
Maciej Augustyniak: Inference for a Family of Statistical Distributions with Heavy Tails

Session 6B – Risk Measures and Optimal Insurance (Room 10011)
Moderator: Alejandro Balbás
Etienne Marceau: TVaR-based Capital Allocation with Dependence
Jacques Rioux: Evaluation of Parameter Risk via First Order Approximation of Distortion Risk Measures
Mostafa Mashayekhi: A Note On Optimal Insurance Under Ambiguity

18:00 – 21:00 Conference Dinner (Diamond Alumni Centre, SFU)

Wednesday, July 28th

8:00 – 9:00 Continental Breakfast (outside Room 10081)

9:00 – 10:30 Session 7A – Life Insurance (Room 10081)
Moderator: Yvonne Chueh
Jaap Spreeuw: Estimation and Nonparametric Testing of Heterogeneous Life Data Models
Min Ji: A Multiple State Model for the Joint-life Reverse Mortgage Termination Speed
Ruowei Zhou: Actuarial and Financial Valuations of Guaranteed Annuity Options

Session 7B – Finance and Risk II (Room 10011)
Moderator: Daniel Dufresne
Emmanuel Thompson: Valuation of Segregated Funds in India
Richard Joss: Investment Forecasting Using Conditional Probabilities
Raquel Balbás: Compatibility Between Prices and Risks

10:30 – 11:00 Break

11:00 – 12:00 Forum (Room 10081)
Moderator: Gary Parker

12:00 – 12:15 Closing Remarks (Room 10081)

12:15 Lunch Box

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