

38TH INTERNATIONAL ASTIN COLLOQUIUM

MANCHESTER, UNITED KINGDOM
SUNDAY 13 JULY TO WEDNESDAY 16 JULY, 2008

www.actuaries.org/astin2008

CALL FOR PAPERS

The 38th International ASTIN Colloquium will be held in Manchester in the heart of the United Kingdom from 13 to 16 July 2008. The UK actuarial profession extends a warm welcome to all potential speakers, participants and partners to join us in what we hope will be a memorable event professionally and socially.

Call for Papers

We invite authors to submit papers on any subject relevant to the theory and practice of non-life insurance. The scientific committee also welcomes papers or reports from national or regional task forces, working parties and research groups.

The principal scientific themes of the conference are:

TOPIC 1: Solvency II and International Financial Reporting Standards (IFRS)

- Issues in reserving, pricing and capital allocation
- Market-consistent valuation methods
- Dependency modelling

TOPIC 2: Insurance enterprise risk management

- Managing the credit-ratings of an insurer
- Default risk of reinsurers
- Dynamic financial analysis and asset-liability modelling
- Risk transfer and securitisation of insurance risks
- Trading portfolios of insurance business
- Viewing claims development as a process
- Uncertainty estimation

TOPIC 3: Emerging risks

- Climate change and its impacts
- Terrorism
- Modelling and managing catastrophe risks

Topic 4: The actuary's toolkit

- Communicating risk and uncertainty
- Applying new and emerging statistical methods
- Software tools for non-life insurance

If you are interested in preparing a paper for the colloquium on one of the above topics, please contact Andrew Cairns (A.Cairns@ma.hw.ac.uk). The deadline for submitting scientific papers in their final form is **28 February, 2008**.

KEYNOTE LECTURES

The programme will feature invited talks by leading international practitioners and academics including David Ingram (S&P, New York) and Professor Christian Genest (University of Laval).

ORGANISING COMMITTEE

Chris Daykin (chair), Andrew Cairns, Colin Czapiewski, Kendra Felisky, Julian Leigh, Edward Levay, Linda Pritchard (Institute of Actuaries)

SCIENTIFIC COMMITTEE

Andrew Cairns (chair), Richard Verrall (deputy chair), Catherine Barton, Michel Denuit, Peter England, Kendra Felisky, Trevor Maynard, James Orr, Harry Panjer, Gary Venter, Shaun Wang, Mario Wüthrich.

SUBMISSION GUIDELINES

- Papers should be submitted in the final form by 28 February 2008.
- All papers should be submitted electronically in PDF format to the e-mail address below.
- Accepted papers will appear on the ASTIN 2008 website in a downloadable format approximately one month before the conference, and all papers will be available to all attendees on a CD Rom containing all accepted papers.
- Papers should be written in English or French.
- Papers should normally be between 5 and 30 pages in length.
- The first page of the paper should only contain title, name(s), affiliation, address, e-mail address, abstract, and keywords. The main text should start on page 2.
- If possible, papers should include a “running heading” on each page: that is, the title (or a shortened version) at the top of each page.
- Pages within the paper should be numbered, starting at 1.

CONFERENCE VENUE

The conference will be held in Manchester Town Hall. Completed in 1877, this most impressive neo-Gothic building cost the equivalent of 300 million pounds and is still acknowledged today as an architectural masterpiece. It rises as a flamboyant monument to the civic pride of the Victorian city fathers, reaching 286 feet above Albert Square. The town hall continues as the political and administrative centre of the city of Manchester. However, it is the magnificent state rooms that double up as an impressive conference venue where the ASTIN Colloquium will be held.

Website: www.actuaries.org/astin2008/

General enquiries: astin2008@actuaries.org.uk

Scientific programme enquiries: A.Cairns@ma.hw.ac.uk

Electronic submission of papers: details will be available on the colloquium website

All e-mails should mention “ASTIN 2008” in the subject.

The website will give you up to date information, including details of registration and accommodation.