Annals of Actuarial Science

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Order of paper

Each paper contains:

title
author(s) name(s)
abstract
keywords
correspondence details
introduction
text
acknowledgements
references and
appendix(ces).

Title

The title of the paper has an initial capital only, e.g.:

Pensions and mortality data

Author's name(s)

The author or authors' name(s) are below the title with an asterisk denoting the corresponding author e.g.:

Robert Smyth* and Len Brown

Abstract

All papers require an abstract. This should be a summary of the paper, in one long or two or three short paragraphs. e.g:

Abstract
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Choose keywords that give an indication of what is of interest in the paper, normally not more than five words or short phrases, e.g.:

Keywords
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Note that keywords should have an initial capital.

Correspondence details

The name and contact address of the corresponding author with e-mail address must be given at the bottom of the first page as, e.g.:

*Correspondence to: Robert Smyth, Department of Statistics, University of Southampton, Southampton, SO10 1AG, UK. E-mail: r.d.smyth@sotonuni.co.uk

Main text

All sections are numbered and each section (apart from the introduction) can be divided into numbered sub-sections (if required). Numbered paragraphs are not needed as this is *British Actuarial Journal* style only.

1. Introduction

The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog.

2. The quick brown fox

The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog.

2.1. The quick brown fox again

The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog. The quick brown fox jumped over the lazy brown dog.

3. etc

N.B. If using acronyms the full name/title must be given at the first mention followed by the initials in brackets e.g. Pensions Management Institute (PMI) which can then be subsequently referred to as PMI.

Formulae

Generally any queries concerning notation can be answered by viewing recent articles in the Journal. However, the following guide provides the key points to note.

Mathematic formulae should be typed and centred on a separate line and identified consecutively after each formula by Arabic numerals with the number placed in brackets eg Equation (1), Equation (10). Appendix equations should be numbered separately as equation (A.1), equation (A.5).

Italic font should be used for:

- Denoting variables
- Greek letters
- Differential *d*
- Partial delta ∂
- Orbitals *s*, *p*, *d*, *f*

Upright Roman font should be used for:

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- Common operators e.g. log, Sin, Var, E
- Exponential e
- Notions

For more information on the preparation of mathematical material, you can refer to: The Chicago Manual of Style (16th ed.) (2010), Chicago: University of Chicago Press

Acknowledgements

Often authors like to include acknowledgements to those who have helped them in the development of their paper. These should appear at the end of the main text. e.g:

Acknowledgements

We are most grateful to the University of Bristol for their help and funding of this paper.

References

References in the text should be in the form:

Smith & White
(1990) or
(see Jones *et al.*, 1975).

If there are two authors '&' should be used between surnames, if more than two, only the first named author's surname should be used followed by *et al.*, see above example .

Place brackets around the year if appearing in the text, if appearing within bracketed comments, a comma should follow the authors' names before the year, see above examples.

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References
Jones, E.F., Hughes, G.H. & Thomas, J.K. (1975). *The Lazy Brown Dog.* Fox Publishing.

All authors' names must be shown, with surname first, followed by initials, & before the last name, year in brackets followed by a full stop.

Journal references – full title of paper, followed by journal name in full and in italics. Volume number follows in bold, followed by page numbers (not in bold).
Smith, A.B. & White, C.D. (1990). The Quick Brown Fox. *British Actuarial Journal*, **10**, 71-139.

Book references – book title in italics, followed by edition (where given), formatted as e.g. 4th ed. Publisher name next, followed by place, formatted as e.g. Wiley, Chichester.

If the same author(s) and year of publication are referred to more than once they must be distinguished by a, b etc. e.g.
Brown (2008a, b) in text and in references list as
Brown, B. (2008a). Pensions crisis. *Annals of Actuarial Science*, **2**, 21-46.
Brown, B. (2008b). *Pensions*. Cambridge University Press.

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COSO (2004). Enterprise Risk Management - Integrated Framework.
www.coso.org/.../ERM/COSO_ERM_ExecutiveSummary.pdf [accessed December 2009].

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Appendix(ces)

Appendices must follow the references.

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