

ACTUARIAL RESEARCH CLEARING HOUSE
1987 VOL. 2

TWENTY-FIRST ACTUARIAL RESEARCH CONFERENCE

RISK, VALUATION AND SURPLUS

THE OHIO STATE UNIVERSITY

OCTOBER 29 - 31, 1986

CONFERENCE ANNOUNCEMENT AND CALL FOR PAPERS

Sponsoring Organizations

Casualty Actuarial Club
Columbus Actuarial Club
Griffith Foundation for Insurance Education
The Ohio State University
Department of Mathematics
College of Mathematical And Physical Sciences
Society of Actuaries

Conference Purpose

This conference is designed to bring together actuaries in professional and academic positions to explore the latest developments in the theoretical foundations for the work of the valuation actuary: the individual C-risks, their interdependence, determination of surplus needs.

Actuaries who have been active in the development of the function of the valuation actuary in North America will be present to speak and there will be sessions for contributed papers. Because this meeting is the annual actuarial research conference, sessions also will be opened as needed for contributed papers on other topics of actuarial research.

Location

The Ohio Union
The Ohio State University
1739 N. High Street
Columbus, Ohio 43210
(614) 292-7924

Papers

Individuals interested in presenting papers are invited to submit one page abstracts of their topics and estimates of the time needed for their presentations. Submissions should arrive by September 2, 1986. Those wishing to speak who cannot prepare abstracts by then should send letters by September 2 indicating an intention to speak. Individuals selected to speak at the conference will be notified by September 16, 1986. An abstract or letter of intent should include: title of paper, name, full mailing address and telephone number of the author(s), affiliation and title of author(s). Mail to Robert B. Brown, Department of Mathematics, The Ohio State University, 231 W. 18th Avenue, Columbus, Ohio 43210. Phone (614) 422-5584.

REGISTRATION FEE

The conference fee is \$75.00 (U.S.). For full-time students at colleges and universities registration is free. A special thanks is given to Nationwide Insurance Company and Ohio State Life Insurance for their financial support which is holding down the registration fee.

ACCOMODATIONS

Please arrange accommodations by contacting directly a hotel/motel of your choice. Blocks of rooms for conference participants have been reserved at the following two motels near campus. When making reservations be sure to identify yourself as attending the Actuarial Research Conference. Please make reservations by October 7, 1986.

Red Roof Inn
(2-3 miles from the Ohio Union)
441 Ackerman Road
Columbus, OH 43202
614/267-9941
Single \$26.95 plus tax
Double \$31.95 plus tax

Holiday Inn on the Lane
(about 1 mile from the Ohio Union)
328 W. Lane Avenue
Columbus, OH 43201
614/294-4848
Single \$41.00 plus tax
Double \$49.00 plus tax

Conference participants may use specified Ohio State University recreational facilities by purchasing a guest pass for \$2.00/person/day.

GENERAL CONFERENCE SCHEDULE

Registration for the conference includes all of these activities. A final detailed schedule will be mailed to participants ahead of time and be in the registration packet.

Wednesday, October 29

8:30 am-2:00 pm Registration
10:00 am-10:30 am Welcome
10:30 am-11:30 am Program
1:30 pm-4:30 pm Program
5:30 pm-7:30 pm Reception
(Holiday Inn)

Thursday, October 30

8:30 am-10:00 am Registration
9:00 a.m-12:00 noon Program
1:30 pm-4:30 pm Program
6:30 pm-8:30 pm Banquet
(Ohio Union)

Friday, October 31

8:30 am-10:00 am Registration
9:00 am-12:00 noon Program

TRANSPORTATION

From Port Columbus International Airport, regular taxi and limousine service is provided to the campus area. The Holiday Inn on the Lane, one of the motels at which we have a block of rooms, provides a free airport limousine.

Parking on campus is by permit only. Please check the appropriate space on the registration form if you will need a permit (one per car please).

ADDITIONAL INFORMATION

For further information, please contact: Math Department 614/422-4975

Robert B. Brown
Department of Mathematics
The Ohio State University
231 W. 18th Avenue
Columbus, OH 43210

Bert K. Waits
Department of Mathematics
The Ohio State University
231 W. 18th Avenue
Columbus, OH 43210

ORGANIZING COMMITTEE

Robert B. Brown, A.S.A., PhD
Department of Mathematics
The Ohio State University

Allan Brender, F.S.A., PhD
Department Statistics & Actuarial Science
University of Waterloo

Bert K. Waits, PhD
Department of Mathematics
The Ohio State University

Samuel H. Cox, Jr., F.S.A., PhD
Department of Finance
University of Texas