

PROGRAM OF TALKS

1988 ACTUARIAL RESEARCH CONFERENCE

Thursday, August 25.

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| 8:00 – 9:45 | Registration, Bishop Center |
| 9:45 – 10:00 | Welcoming remarks, Frank Vasington, Dean, Liberal Arts and Sciences |
| 10:00 – 10:30 | Bayesian modelling of mortality catastrophes, Stuart Klugman |
| 10:40 – 11:10 | Evaluation of Ruin Probabilities, Elias Shiu |
| 11:20 – 11:50 | Further reflections on actuarial recognition of nuclear holocaust hazard, Cecil Nesbitt |
| 12:00 – 1:30 | Lunch, UCONN Faculty–Alumni Center |
| 1:30 – 2:00 | A stationary random process model for insurance and its application to catastrophes, Charles Fuhrer |
| 2:10 – 2:40 | The accuracy of some approximations to aggregate claims, Michel Gendron |
| 2:50 – 3:20 | Stochastic differential equations for compound risk reserves, Jose Garrido |
| 3:30 – 4:00 | Stability of pension systems when rates of return are random, Daniel Dufresne |
| 5:00 – 7:00 | Wine tasting, Regent Inn |
| 7:30 – ? | Dinner meeting of the SOA Research Policy Committee, Depot Restaurant |

Friday, August 26

- 8:30 – 9:00 Limiting tail behavior of some discrete compound distributions, Gordon Willmot
- 9:00 – 9:30 Group health insurance individual stoploss claim study, Walter Lowrie
- 9:40 – 9:55 Projections of AIDS cases in the U.S., Charles Fuhrer
- 10:00 – 11:00 Current clinical knowledge of the AIDS epidemic, Dr. Edward Pesanti
- 11:10 – 11:55 The impact of AIDS on life insurance companies – strategies for management, Dave Holland
- 12:00 – 2:00 Lunch
- 2:00 – 3:00 AIDS: Modelling the risk from an insurer's perspective, Harry Panjer
- 3:10 – 3:40 Behavioral based modelling of the AIDS epidemic, Peter Plumley
- 3:50 – 4:20 The impact of the AIDS epidemic on the insurance industry, Mike Cowell
- 6:30 – ? Banquet (cocktails at 5:30) UCONN Faculty – Alumni Center

Saturday, August 27

No talks scheduled

We would like to thank the following companies for their support of this conference:

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