Actuarial Science seminars archive

Several CASRI seminars are held each year and where possible the date, speaker, and topic for these seminars is included in this archive though on occasions not all of this information was recorded.
Seminars are grouped by year and ordered chronologically.

2012-2013

24 October 2012	Doug Andrews	Actuarial Science and Social Policy
12 December	Eric Ofosu-Hene	Regulatory, Governance & Solvency Risks Implication for Pension Provision in Ghana
	Bill Sakaria	Modelling financial contagion using factor models and a Bayesian approach with MCMC simulations
23 January 2013	Yiwei Zhao	The forecasting of piecewise linear cohort-based mortality models
	Evangelia Mitrodima	A latent factor model for autoregressive conditional quantiles
20 February	Paul Sweeting	The missing link – economic exposure and pension scheme risk
13 March	Angus Macdonald (Heriot-Watt University)	Survival analysis on pedigrees: A marked point process model Seminar slides (PDF, 140 KB)
11 August	Doug Andrews (Waterloo University, Canada)	Considerations in Mapping the Adequacy and Sustainability of Care and Support for the Elderly in Developed Countries Seminar slides (PDF, 517 KB)

2011-2012

31 October 2011	Pradip Tapadar	Genetic disorders and adverse selection: Epidemiology meets Economics
28 November	Guy Thomas	Public policy perspectives...
12 December	Wei Yang	Risk assessment of the UK Pension Protection Fund - an economic capital approach
	Yiwei Zhao	Modelling the cohort effect in CBD models using a piecewise linear approach
30 January 2012	Jaideep Oberoi	Choosing between fixed and floating rate debt for interest rate risk management in non-financial corporations
27 February	Paul Sweeting	Calculating/communicating tail association & risk of extreme loss

2011-2012

26 March	Antonis Alexandridis	Weather derivatives: Modelling and pricing the weather risk
14 May	Huamao Wang	Utility maximization under restricted financial market conditions
11 June 2012	Mayukh Gayen	Solvency assessment of a hypothetical UK annuity portfolio 1985-2010
	Eric Ofosu-Hene	Investment strategy in the absence of a risk-free government bond
	Evangelia Mitrodima	Exploring the dynamics of Value at Risk

2010-2011

17 November 2010	Paul Sweeting	Making the most of Experience Data
15 December	Wei Yang	Economic capital for Defined Benefit Pension Schemes including a study of the Universities Superannuation Scheme
26 January 2011	Eric Ofosu-Hene	Pension reform in Ghana
23 March	Mayukh Gayen	Risk diversification in financial services firms and conglomerates an economic capital study
18 May	Yiwei Zhao	Modelling the cohort effect in CBD models using a piecewise linear approach