

## 37<sup>TH</sup> ASTIN COLLOQUIUM SLATED FOR WALT DISNEY WORLD<sup>®</sup> RESORT

### SCIENTIFIC COMMITTEE ANNOUNCES CALL FOR PAPERS

The 37<sup>th</sup> ASTIN Colloquium in celebration of ASTIN's 50<sup>th</sup> anniversary, will be held on 20-23 June 2007 at the world renowned Disney's Contemporary Resort in Orlando, Florida, United States of America. ASTIN was founded in New York City in 1957 and the Casualty Actuarial Society is pleased to be the host for the jubilee.

Several committees are preparing the details of the event, which will provide ample opportunities for non-life actuaries from around the world to exchange knowledge and ideas, as well as to form and nurture intellectual and personal relationships. These committees are designing educational and leisure programs for participants and accompanying persons that will make the ASTIN Colloquium enlightening, enjoyable and memorable.

#### CALL FOR PAPERS

The Scientific Committee invites authors to submit papers for the ASTIN Colloquium, and welcomes papers on the following topics:

#### **Topic 1 – Risk Management of an Insurance Enterprise**

- Risk models
- Risk categorization and identification
- Risk measures
- Stochastic control
- Risk transfer
- Quantifying inter-dependencies among risks
- Risk adjustment of business unit profitability
- Asset risk including asset/liability dependencies
- Credit risk including reinsurance recoverables
- Accounting for risk
- Risk in accounting

#### **Topic 2 – Pricing Risk**

- Risk margins
- Pricing highly variable business
- Pricing when probabilities are not known
- Quantifying possible pricing error
- Effects of pricing changes on business retention
- Effects of company financial strength on pricing achievable

#### **Topic 3 – Liability Risk**

- Reserve models
- Testing reserve models

- Runoff risk
- Estimation risk
- Impact of reinsurance
- Risk issues in discounting

Papers on topics other than those identified above will be considered by the ASTIN Scientific Committee and may be accepted at the Committee's discretion.

### **Intention to Submit a Paper**

In order to assist the Scientific Committee in planning the program, authors who intend to submit a paper should notify the Committee of their intentions. Please send your intentions to submit a paper to Mike Boa, CAS Director of Communications and Research, at [mboa@casact.org](mailto:mboa@casact.org), and include the topic of the paper and a brief abstract. Authors are not required to provide this notification in order to submit a paper, but your assistance would be appreciated.

### **Submission Deadline**

Papers should be submitted in their final form by **31 January 2007**. All decisions taken by the ASTIN Scientific Committee regarding acceptance or rejection of papers will be final. Authors will not have the opportunity to revise their papers.

### **Instructions for Authors**

Additional details on paper submissions can be found in the Instructions for Authors available through [www.IAA-ASTIN.org](http://www.IAA-ASTIN.org) (click on the ASTIN 2007 banner).

### **PLENARY SESSIONS**

In addition to presentations of papers, the program will offer several plenary sessions featuring internationally acclaimed speakers who will discuss topics of great interest to the non-life actuarial community. Details on keynote speakers will be posted on the Colloquium web site when confirmed.

### **LEISURE PROGRAM**

A wide variety of activities are being planned by the Hospitality Committee for the leisure program, including an excursion to the Kennedy Space Center for the entire group. With a wealth of options in central Florida for activities that inspire and amaze, the Hospitality Committee expects that attendees will not soon forget the 2007 ASTIN Colloquium.

### **COLLOQUIUM WEB SITE**

Please visit [www.IAA-ASTIN.org](http://www.IAA-ASTIN.org) and click on the ASTIN 2007 banner for up-to-date details on the 37th ASTIN Colloquium.