Queen's University Belfast

ACTUARIAL TEACHERS' AND RESEARCHERS' CONFERENCE
Thursday 13th and Friday 14th August 2009 – Queen's University Belfast

Programme – Day One

Thursday 13th August 2009

10.30	Registration and coffee
11.00	Introduction and Welcome
11.15	Actuarial Economic Forecasting *Mr Colm Fitzgerald – Dublin City University Dublin*
12.00	The Impact of Capital Structure on Economic Capital and Risk Adjusted Performance *Dr Pradip Tapadar – Institute of Mathematics, Statistics and Actuarial Science University of Kent*
12.45	Lunch
14.00	Unfunded Pension Liabilities and Credit Default Swap Premia *Mr Ronan Gallagher – Queens University Belfast*
14.45	Stochastic Mortality Modeling *Mr Richard Plat - University of Amsterdam and Eureko / Achmea Holding*
15.30	Tea / Coffee
16.00	Education discussion – Developing the actuarial qualification syllabus for the future *Dr Trevor Watkins – The Institute and Faculty of Actuaries*
16.45	Conference end for Day One

Evening Program

18.30	Drinks reception
19.00	Conference Dinner Canada Room / Council Chamber

Programme – Day Two

Friday 14th August 2009

9.00	Introduction
9.15	The Extended Lee-Carter family *Dr Iain Currie - Department of Actuarial Mathematics and Statistics* *Heriot-Watt University*
10.00	Stochastic Portfolio specific mortality and the quantification of mortality basis *Mr Richard Plat - University of Amsterdam and Eureko / Achmea Holding*
10.45	Tea / coffee
11.15	Empirical Estimation of dependency in Equity Markets *Mr Andrew Smith - Deloitte and Oliver Lockwood - Pearl*
12.00	Longevity Risk – issues to be considered *Dr John Kingdom / Jemima Ayton - Financial Services Authority*
12.45	Lunch
14.00	Balancing Theory and Practice in Actuarial Education *Dr John Sheperd - Macquarie University Sydney Australia*
14.45	Education update *Dr Trevor Watkins – The Institute and Faculty of Actuaries*
15.30	Conference closes – safe journey home