



CALL FOR PAPERS AND PRESENTATIONS



June 4-7th, 2017

PBSS Colloquium
Cancun, México

INVITATION

Come join your colleagues and peers from around the world for the Pension Benefits and Social Security (PBSS) Colloquium, to be held on June 4th-7th in Cancun.

The PBSS 2017 Scientific Committee is assembling a preliminary agenda with key issues facing today's public and private concerns on the sustainability of pensions and social security.

Actuaries and non-actuaries from all disciplines involved with technical and social aspects of pensions and social security are encouraged to participate. This Call is not limited to formal papers. The PBSS 2017 Scientific Committee is also interested in less formal presentations, with particular emphasis in experiences implementing pensions systems using behavioral economics and recent legislation concerning hybrid and "Defined Ambition" systems.


In fact, the Scientific Committee will award two prizes: one for the best scientific paper and one for the best essay or presentation of applied work.


Whether you are an author or prospective presenter or anticipate being a member of the audience, we invite you to be in Cancun 2017 to renew old friendships, and make some new ones, while you continue to learn and expand your relevant knowledge to become more effective.

"The Scientific Committee is interested in the use of behavioral economics and recent legislation concerning hybrid and 'Defined Ambition' systems."

"The Scientific Committee will award two prizes: one for the best scientific paper and one for the best essay or presentation of applied work."

"Actuaries and non-actuaries involved with technical and social aspects are encouraged to participate."


Act. Abraham Hernández
President of the Organizing Committee


Act. Alejandro Bonilla García, M.Sc., Ph.D.
President of the Scientific Committee





SCIENTIFIC PROGRAM STRUCTURE

The Scientific Committee currently envisions separate tracks that will include topics relating to:

1. Integration of Defined Contribution, Defined Benefit and Target Benefit/Defined ambition plans under social security or corporate pension systems
2. Asset-Liability management of pension plans
3. Cash balance plans and notional social security accounts
4. Stochastic modelling of pension systems
5. "Holistic" balance sheet for pension systems
6. Use of Behavioral Economics on the implementation of pension plans
7. Corporate Pension Plans under Solvency II Pillars
8. Migration and Social Security
9. Long term longevity projections
10. Social Security modelling, social budgeting and public financing
11. Health statistic challenges for social security projections
12. Data mining of individual corporate and social security accounts
13. Demographic challenges for private and public pension systems
14. Demographic bonus and demographic time-bombs
15. Observed and expected impacts of recent reforms of social security systems
16. Social and environmental responsible investments
17. Environment, social and corporate governance criteria for pension funds management investments and financing
18. Recent legislation changes for corporate pension plans
19. Impact of FATCA and Common Reporting Standard for Public and Private Pension Plans
20. Encryption and data protection issues for corporate and public individual accounts

Accepted papers and presentations will be published online as part of the 2017 Colloquium record and made available on the IAA Web Site.

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Topics

Defining Ambition

Pension Plans

Social Security

Behavioral Economics

Migration

Demographics

Regulation

Information Security





ADJUDICATION PROCESS

Abstracts/proposals and then the submitted papers/presentations will be reviewed by a scientific committee who will determine the acceptability of the paper/presentation for inclusion in the colloquium. The Scientific Committee has the authority to accept or reject proposed papers/presentations; and/or to suggest or require modifications to the paper/presentation as a condition for acceptance.

Factors that will be taken into consideration by the evaluation committees include the following:

- Does the proposed paper/presentation address key issues facing the profession, our employers and clients, or the public?
- Does the proposed paper/presentation add to the body of technical actuarial literature or to the development of actuarial practice?
- Does it have the potential to stimulate new thinking and discussion?
- Does the proposed paper/presentation have practical value to a practicing actuary?
- Is the topic of potential interest to actuaries in one or more specialty areas?
- Are the issues and ideas expressed clearly and professionally?

Papers/presentations of an overtly commercial nature will not be accepted for inclusion in the program.

PRIZES

The Scientific Committee will award prizes for the best paper in the following categories:

- **Theoretical papers:** For the best academic research.
- **Practical papers:** For the best essay or presentation of applied work.

The Scientific Committee will determine the number of prizes and cash amounts up to a total of USD 2,000.

Additional prize opportunities will be announced later.

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“Prize for the best academic
research”

“Prize for the best essay or
presentation of applied work”





PROPOSAL SUBMISSION PROCEDURE AND REQUIREMENTS

Proposal requirements

Each proposal must include the following elements:

- Paper/presentation title: Title should be concise and reflect the content of the paper/presentation.
- Author(s)/Presenter(s): Please include professional affiliation(s) and employer for each author/presenter; and contact details (including e-mail address) for the corresponding author.
- Type: Indicate whether the submission is intended as a paper or a presentation.
- Abstract: Provide a summary abstract of the paper or presentation (maximum 300 words), including what issues the paper/presentation will address/ Include information on what the paper/presentation will achieve and how it will be presented at the Colloquium.
- Language: Papers and presentations may be written in English or Spanish.
- Prior Exposure: Advise if the paper/presentation (or an essentially similar one) has been previously published or presented at another event; indicate when and where and if any copyright issues should be addressed.
- Presentation: Please describe the methods (e.g., case study discussions, small group discussions, games, quizzes/tests of knowledge, role plays) you will use to encourage audience interaction. It should be compatible with standard software/hardware and the first page or pages should be compatible in format with the first page of the full paper. Presentation time will be about 20 minutes, we recommend up to 20 slides.

The full paper should be a Pdf file, no more than 30 pages long, with standard margins and font-size 12. In terms of quality of contents and presentation, it should meet the standards of recognized professional and scientific journals. The front page should display name and affiliation of each author, full postal and electronic address of the corresponding author, title of the paper, and an abstract that needs to be self-contained (no reference to items in the body of the paper) and legible to non-specialists. Pages should be numbered. The text should be organized in numbered sections. Formula numbers should appear on the right and be of the form (3.2) (second formula in Section 3). Footnotes should be avoided as far as possible. References should be arranged alphabetically, and for the same author chronologically. For journal references give author(s), year in parentheses, title, journal in italics, volume in boldface, and pages. For book references give author(s), year in parentheses, title in italics, and publisher.

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Submission deadline:
January 31st 2017

Submission by email to
Alejandro Bonilla García
bonilla@actuarial-i.com
or to Jonathan González
Salgado
jgonzalez@vitalis.com.mx

Receipt will be acknowledged
within five business days by e-
mail.





TIMELINE

January 31th 2017	Deadline for authors to submit proposals for potential papers/presentations, including a brief abstract of the proposed paper(s)/presentation(s). See proposal requirements above
February 28th 2017	Authors informed of results of committee review of proposals
March 31th 2017	First draft papers/presentations due for committee review
April 30th 2017	Determination of draft scientific program, successful authors notified, accepted abstracts published on Web Site
May 15th 2017	Presentation file must be submitted.

Authors who submit their abstracts, paper and presentations with anticipation will be given priority in respect to inform them of acceptance.

CONTACT

Please contact the Scientific Committee for any questions.

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Cancun, México

"Notification of accepted papers: April 30th 2017"

Contact for any questions:

Alejandro Bonilla García
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Jonathan González Salgado
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Call for Papers

Don't miss this great opportunity to meet, share and learn from other actuaries from all over the world.

Because today's economy needs a strong actuarial base of professionals to support its operations, this colloquium will have top actuarial expositors presenting the latest actuarial and scientific techniques with practical applications. Some of the key scientific areas of this meeting will be:

ASTIN

- Loss reserving and capital adequacy
- Insurance pricing and optimization
- Reinsurance and risk transfer
- Risk management
- Natural hazards, disaster, catastrophe risks and pricing
- Capital management, allocation and pricing
- Dividend theory and practice
- Longevity, health, critical illness and employment insurance
- Risk theory
- Copulas: theory and applications
- Extreme value statistics

AFIR/ERM

- Investment and asset allocation
- Portfolio risk management
- Bond portfolio management
- Asset/Liability Management (ALM)
- Enterprise risk management (ERM)
- Risk measures and capital allocation
- Managing retirement accumulations and decumulations
- Dynamic asset allocation
- Asset and derivative pricing
- Longevity, health and mortality risk
- Pricing and risk management for product guarantees
- Solvency and risk based capital

For the first time we will have parallel scientific presentations, educational workshops and plenary sessions. Some of the topics of the education workshops will be:

- Pricing
- Reserving
- Reinsurance
- Capital & Solvency
- ERM
- Derivatives Pricing
- Interest rate models
- Longevity risk

Guidelines and deadlines for paper submissions can be found at: http://www.actuaries.org/panama2017/call_papers.cfm

For more information, please contact: panama2017@actuaries.org





CALL FOR PAPERS

The LIFE Colloquium aims to look into the issue of '*Long-term saving in an ageing world*'.

This umbrella topic will also take in an important number of sub topics, such as:

- Longevity and ageing
- Limits to human life
- Mortality at old ages and related trends
- Stochastic Modelling of Longevity
- Longevity risk
- Longevity bonds
- Protection against longevity
- Financial and real assets to cover long term liabilities
- Annuities, programmed withdrawals, other withdrawals
- Long term care saving products.
- Behavioral patterns of long term saving
- Barriers to saving
- Interest rates: how to survive in a low interest rate environment
- Public pensions and the need to top them up

The industry, academic spheres, policymakers, civil servants and of course actuaries, can share their concerns and insights into the matter under discussion: Long-term saving in an ageing world.

LIFE Colloquium 2017, devised as an initiative of the International Association of Actuaries, aims to become a global and inclusive congress, where those related to the industry, academic spheres, policymakers, civil servants and of course actuaries, can share their concerns and insights into the matter under discussion. This is why, in addition to the presentation of more technical and theoretical contributions, practical applications, new approaches, international experience and industry case studies will all be firmly welcomed.

PRIZES

The Scientific Committee will award prizes for the best paper in the following categories:

- **Theoretical contributions:** For the best academic research.
- **Practical contributions:** For the best essay or presentation of applied work.

The Scientific Committee will determine the number of prizes and cash amounts awarding up to US\$ 1,000, for each category.

TIMELINE

February 28th 2017	Deadline for authors to submit proposals for potential contributions, including an abstract. See proposal requirements above
March 31st 2017	Provisional acceptance. Authors informed of results of committee review of proposals
May 31st 2017	Full papers/presentations due for committee review
June 30th 2017	Determination of draft scientific program, successful authors notified, accepted abstracts published on website
September 15th 2017	Deadline for submission of presentation file .

CONTACT

Please contact the Scientific Committee Chairperson for any questions.
Dr. Diego Valero (dvalero@novaster.net)

Complete Call for Papers available online at:
http://www.actuaries.org/barcelona2017/call_papers.cfm



31st International Congress of Actuaries in Berlin 4 – 8 June 2018

BEST PAPER AWARDS

As part of the ICA 2018, the Scientific Committee plans to award a number of Best Paper Awards in six given subject areas. After consideration of all submissions, the Scientific Committee will decide on the number of awards and the respective cash prizes of up to EUR 1,500 for each subject area. If there are no suitable submissions, the Scientific Committee reserves the right to refrain from awarding any prizes.

Up to two Best Papers will be awarded in each of the following subject areas:

- Big Data Analytics – Algorithms, Analysis and Application
- Demographic Change and Longevity
- Aspects of Long-Term Savings: Uncertainty in Low Real Returns, Longevity and Inflation
- Behavioral Aspects of Insurance Mathematics
- Long-Term Risk: Modelling, Measuring, Managing and Economic Valuation
- Mathematical Aspects of Emerging Risks

ICA participants who want to compete for the Best Paper Awards can submit completed papers using the ICA online submission tool on www.ica2018.org starting from 1 February 2017 and no later than 31 July 2017.

Further information on the subject areas for the Best Paper Awards, the submission procedure and requirements can be found on www.ica2018.com/wp/bestpaperaward/.



31st International Congress of Actuaries in Berlin 4 – 8 June 2018

CALL FOR PAPERS

From 4 to 8 June 2018, the German Actuarial Association (DAV) in conjunction with the International Actuarial Association (IAA) will host the 31st International Congress of Actuaries (ICA) in Berlin. The scientific program of this global summit for the exchange of actuarial knowledge will include over 100 section-specific and joint sessions at which submitted papers will be presented.

For these sessions the Scientific Committee welcomes innovative research from academia (especially from actuarial, finance, insurance, and risk management departments in all faculties), papers written by national or international task forces and working parties as well as papers by practitioners describing results related to practice or open problems that might benefit from further scientific analysis. Moreover, for this purpose, the Scientific Committee has identified a wide range of main topics and subtopics. The main topics for the ICA 2018 include theoretical and practical issues, innovative approaches and day-to-day problems.

Authors who are interested to enrich the ICA 2018 with a presentation on their results are encouraged to submit an abstract using the ICA online submission tool on www.ica2018.org starting from 1 February 2017 and no later than 31 July 2017.

Further information on the main topics, the submission procedure and requirements will be available soon on www.ica2018.org.



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ASTIN Bulletin: The Journal of the International Actuarial Association

NOTES FOR CONTRIBUTORS

AIMS AND SCOPE

ASTIN Bulletin was founded in 1958 as a journal providing an outlet for actuarial studies in non-life insurance. In the late 1980's the journal extended its scope to encompass the study of financial risk in insurance (AFIR). In 2007 the journal was established as the journal of the International Actuarial Association (IAA) and encompasses all of the scientific sections of the IAA.

ASTIN Bulletin publishes papers that are relevant to any branch of actuarial science and insurance mathematics. Papers should be quantitative and scientific in nature, and might draw on theory and methods developed in any branch of the mathematical sciences including actuarial mathematics, statistics, probability, financial mathematics and econometrics.

The journal welcomes papers that present significant and original theoretical developments and papers that present significant and original applications of mathematical, statistical or econometric theory to problems arising in insurance, pensions and finance. We especially welcome papers opening up new areas of interest to the international actuarial profession as well as papers that describe open problems that have arisen in practice.

SUBMISSIONS

Papers for possible publication in the *ASTIN Bulletin* – The Journal of the International Actuarial Association should be submitted online at: <http://mc.manuscriptcentral.com/astin>. Submission of a paper is held to imply that it contains original unpublished work and is not being submitted for publication elsewhere. Receipt of the paper will be confirmed and followed by a refereeing process which will be handled by one of the editors. The editors aim to complete the refereeing of a submission in around three months. The role of a referee is to assess the quality of the academic content of the paper. If a paper is sufficiently badly written to an extent that prevents a referee from forming a proper view of the paper's scientific content, then the paper will be returned to the author unrefereed.

TEXT AND MANUSCRIPT PREPARATION REFERENCING

Before a manuscript can be published it must conform to the style of *ASTIN Bulletin*, a summary of the key points of which is listed below. The comprehensive Notes of Contributors document can be obtained from <http://journals.cambridge.org/asb/contributors>.

- The basic elements of the journal's style have been agreed by the Editors and the publisher and should be clear from checking a recent issue of *ASTIN Bulletin*. If variations are felt necessary, this should be discussed with the editor handling the paper.
- Papers should be written in English or French. It is not the job of the editors, the referees or the publisher to improve the use of English or French in the paper; it is up to the authors to ensure that the language, spelling and grammar are of a high quality prior to submission.
- Authors intending to submit longer papers (e.g. exceeding 30 pages) are advised to consider splitting their contribution into two or more shorter contributions.
- The first page of each paper should start with the title, the name(s) of the author(s), an abstract and a list of keywords. An institutional affiliation can be placed between the name(s) of the author(s) and the abstract.
- Footnotes should be avoided as far as possible.

AUTHOR AND CONTACT INFORMATION

On the title page, please provide the full name, affiliation, email and postal address of at least one author. Where the family name may be ambiguous (e.g. a double name), please indicate this clearly. For joint authored papers, please indicate the lead corresponding author and provide a contact telephone number.

REFERENCING

References should be arranged alphabetically, and for the same author chronologically. Use a, b, c etc. to separate publications of the same author in the same year. For journal references give author(s), year, title, journal (in italics), volume (in boldface), and pages. For book references give author(s), year, title (in italics), publisher, and city.

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