

INVITATION AND SECOND CALL FOR PAPERS

36th ASTIN / 15th AFIR Colloquium at the ETH Zurich, Switzerland

ASTIN: 4-7 September 2005

AFIR: 6-9 September 2005

The Swiss Association of Actuaries invites you to attend the ASTIN/AFIR colloquium (joint day on 7 September) and to contribute actively by presenting a paper.

We are proud that the following invited speakers have accepted to give a lecture: ASTIN and AFIR (joint day): Phelim Boyle, Hans Bühlmann, Robert F. Engle (2003 Nobel Laureate), Elias Shiu.

ASTIN: David R. Cox, Thomas Mack.

AFIR: Damir Filipovic, Mary Hardy.

Though papers can be submitted on any subject of interest to the actuarial world, the Scientific Committee welcomes in particular papers to the following areas:

ASTIN: statistical methods for actuarial data analysis in pricing and reserving, securitization of insurance risk, integrated risk management, solvency and ALM, practical applications.

AFIR: stochastic interest rate models, embedded options and guarantees, stochastic asset and economic models, long-term versus short-term risk management, ALM for pensions and life insurance, credit risk modelling and practical applications.

The deadline for submitting papers was 1 May 2005; so please submit as soon as possible.

Leisure programmes will be organised for participants and accompanying persons to enjoy the cultural heritage and lovely surroundings of the beautiful lake-side town of Zurich.

In order to secure regular updating, we strongly recommend pre-registration via the websites below, where further information is to be found:

www.astin2005.ch

www.afir2005.ch