

ANNOUNCEMENT FOR THE  
7th INTERNATIONAL AFIR COLLOQUIUM  
*Cairns, Australia, 13-15 August 1997*

The 7th International AFIR Colloquium will take place in Cairns, Australia at the Cairns International Hotel from 13-15 August 1997. For the first time both AFIR and ASTIN Colloquia will be held in the same week with ASTIN being held at the same venue from 10-13 August 1997. Joint AFIR/ASTIN sessions will be held on 13 August 1997.

The actuarial profession in Australia celebrates its 100th anniversary in 1997 and The Institute of Actuaries of Australia is holding its Centenary Convention at Sheraton Mirage, Gold Coast, Queensland from 17-20 August, 1997 and ASTIN/AFIR members are invited to attend this Convention.

Cairns is located in North Queensland and August is the best time of year to visit the Great Barrier Reef and the beautiful tropical Queensland Coast.

Papers can be submitted on any financial or investment topic of interest to AFIR. Papers are welcome that present innovative ideas, address significant practical issues or provide surveys of recent developments. Topic areas (both theory and application) could include: asset-liability modelling, stochastic investment models, asset allocation, portfolio management, options, interest rate derivatives, term structure models, risk management and assessment, balance sheet management, markets and instruments. The program will be constructed on the basis of papers submitted. Papers can also be submitted on topics suitable for the joint ASTIN/AFIR day. Topic areas could include: links between insurance and financial markets, capital and risk management in insurance, financial economic approach to insurance capitalisation, integration of actuarial and financial economic approaches to insurance. AFIR papers will be subject to review and the scheduling and determination of suitability will be decided by the Scientific Committee.

A number of internationally recognised speakers have been invited to present talks on topics of interest to AFIR participants on both the joint ASTIN/AFIR day and for the AFIR sessions.

The 2nd AFIR best paper prize will be awarded to the paper that best meets the following: "An applied or theoretical paper that provides an innovative solution to a practical investment or financial problem of interest to actuaries."

Abstracts are required by 15 December 1996 and papers in their final form must be submitted by 1 March 1997. A copy of the first announcement and call for papers can be obtained from:

ASTIN/AFIR Colloquia Secretariat  
Conference Action  
PO Box 1231  
North Sydney, NSW, 2059, Australia  
Tel.: +61 2 9956 8333  
Fax: +61 2 9956 5154  
email: [confact@real.net.au](mailto:confact@real.net.au)

## **XXVIIIth ASTIN COLLOQUIUM Cairns, Australia — August 1997**

The XXVIIIth International ASTIN Colloquium will be held back to back with the 7th International AFIR Colloquium in Cairns, Australia on the beautiful tropical Queensland coast and opposite the Great Barrier Reef. The relevant dates are :

**ASTIN**  
10-13 August 1997

**AFIR**  
13-15 August 1997

The Cairns International Hotel is the venue for both Colloquia. Capturing the essence of the tropics with commanding views of the harbour and surrounding hills, whilst being conveniently located in the heart of Cairns, giving you the best of Far North Queensland.

Apart from the Cairns International Hotel, a wide range of hotel prices is available within convenient distance of the conference venue.

### **Program**

Topics for ASTIN are not circumscribed other than that they be relevant to non-life insurance. The program will be constructed on the basis of papers submitted. It is intended that a theme of natural catastrophes will run through the Colloquium, and contributions on this subject are especially encouraged.

A stimulating cultural program is also being arranged. In addition, Australia offers a wide range of pre- and post-Colloquium tourist options.

### **Invited speakers**

A number of internationally recognised speakers have been invited to present talks on topics of interest to participants in both the ASTIN and AFIR Colloquia. Several of these are expected to relate to the catastrophe theme.

Enquiries concerning the ASTIN Colloquium can be directed to :

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ASTIN Scientific Committee

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Telephone : 61 2 9229 5513

Facsimile : 61 2 9229 5588

e-mail : [taylorg@towers.com](mailto:taylorg@towers.com)

### **Institute of Actuaries of Australia Centenary Convention**

The Institute of Actuaries of Australia celebrates its 100th anniversary in 1997 and is holding its Centenary Convention in the week immediately following the ASTIN and AFIR Colloquia on Queensland's popular Gold Coast. ASTIN participants are

ASTIN BULLETIN, Vol. 26, No. 2, 1996, pp. 267-268

welcome to attend the Institute of Actuaries of Australia Centenary Convention which will deal with a range of issues of interest to international attendees. The theme of the Convention is "*Shaping the Next Century*".

### **Macquarie University Research Conference**

There will be a research conference held at Macquarie University in Sydney on Friday 22 August, 1997 to honour Professor Alfred Hurlstone Pollard. A programme of invited talks will make this a very interesting conference. Enquiries concerning this conference can be directed to Michael Sherris (see AFIR announcement for address).

## CALL FOR PAPERS

### AMERICAN RISK AND INSURANCE ASSOCIATION 1997 ANNUAL MEETING

*August 10-13, 1997  
Doubletree Hotel  
San Diego, California*

You are encouraged to submit a proposal to present research findings at the 1997 meeting of the American Risk and Insurance Association. Papers on any risk- or insurance-related topic are welcome. Specific subject areas include, but are not limited to, insurance law or regulation, public policy, economics, finance, health care, international issues, employees benefits or risk management. Executive summaries (not exceeding three pages) that focus on the purpose, expected results and importance of the research are preferred. The names and affiliations of all co-authors, with telephone and fax numbers and e-mail address (if available) of the designated contact person, should be provided on a separate cover page attached to the proposal. Proposals from doctoral students are encouraged.

**The deadline for submission is February 15, 1997.  
This deadline will not be extended.**

Four copies of your proposal should be mailed to ARIA Vice-President and 1997 Program Chair:

Stephen P. D'Arcy  
Department of Finance  
University of Illinois  
340 Commerce West  
1206 S. Sixth Street  
Champaign, IL 61820-6271

Phone: 217-333-0772  
Fax: 217-244-3102  
E-mail: [sdarcy@commerce.cba.uiuc.edu](mailto:sdarcy@commerce.cba.uiuc.edu)

Submissions may be sent via e-mail provided that the author information requested above is also included. E-mail submissions should be sent as the text of an e-mail message rather than as an attached file.

Questions or suggestions concerning the program can be directed to Professor D'Arcy. Other questions about the San Diego meeting should be directed to the ARIA office by phone at 800-951-2020, fax at 914-699-2025 or e-mail at [ARIA@PIPELINE.COM](mailto:ARIA@PIPELINE.COM). For more information about ARIA, visit our website at <http://www.aria.org>.

Details about the Scientific Program can be obtained from

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email: [msherris@efs.mq.edu.au](mailto:msherris@efs.mq.edu.au)

Details about AFIR will be placed on the WWW at url

<http://www.ocs.mq.edu.au/~msherris/afir97.html>