GIROS Gone By

Julian Lowe

GIRO'S GONE BY

Please see attached a summary of the papers presented from 1974-1998. Where no authors are shown, the work was prepared by the "General Insurance Study Group", whose names have not been recorded for posterity by the Institute Library.

The 1974-98 GIRO's were held at:

- 1974 Norwich
- 1975 Windermere
- 1976 York
- 1977 Hythe
- 1978 Brockenhurst
- 1979 Chester
- 1980 Cambridge
- 1981 Dublin
- 1982 Stratford upon Avon
- 1983 Bristol
- 1984 Bournemouth
- 1985 Cheltenham
- 1986 Windermere
- 1987 Torquay
- 1988 Harrogate
- 1989 Brighton
- 1990 Newquay
- 1991 Llandrindod Wells
- 1992 Bournemouth
- 1993 Hinckley
- 1994 Glasgow
- 1995 Bournemouth
- 1996 Stratford upon Avon
- 1997 Blackpool
- 1998 Glasgow

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Papers presented at the General Insurance Conventions

1974 General Insurance Convention (Norwich)

- Market statistics
- Profit
- Supervision of general insurance
- Technical reserves in non-life insurance

1975 General Insurance Convention (Windermere)

- Catastrophe Study Group
- Market statistics
- The new general insurance textbook
- · Report of the working party on motor data base and statistics
- Technical reserves working party

1976 General Insurance Convention (York)

- · Management accounting : Measurement of profitability by class of business
- Management accounting company profitability
- Outstanding claims reserves
- Reinsurance

1977 General Insurance Convention (Hythe)

- The Actuary in General Insurance
- Financial Planning
- Technical Reserves

1978 General Insurance Convention - (Brockenhurst)

- Fleet Rating
- General Insurance Accounting
- Reinsurance/Lloyds
- Technical reserves

1979 General Insurance Convention - (Chester)

- Analysis of companies DOT returns Truckle, William W.
- Applications of Reid's paper Reid, David H.
- · Financial planning Akhurst, Ron B.

1980 General Insurance Convention (Cambridge)

- Data collection Ryan, John P; Clarke, Harold E; Hudson, Brian D; Lyons, Graham E; Reid, David H; Sanders, David E A.
- Expenses Working Thomson, Andrew K.
- Report of Working Party on Fluctuation Reserves Trayhorn, Mark E; Abbott, William M; Craighead, David H; Hunter, Ray J; Karsten, Henry P J; Oakes, M; Ryan, John P; Wilkinson, Richard C.
- Working Party on DoT Returns Truckle, William W.

1981 General Insurance Convention (Dublin)

- Inflation Healy, Gerald P N.
- Investment Risks Working Party Thomson, Andrew K; Cooper, Susan M; Craighead, David H; Devitt, E R F; Hartley, Stewart; Harvey, Roger M; Williams, E David.
- Reinsurance and other aspects : Solvency Working Party Alting von Geusau, Bob J J; Hart, David M; Gillott, Nigel R; Hunter, Ray J; Lockett, Janet E; Lyons, Graham E; Mellor, Chris; Wilkinson, Richard C.
- Risk theory and the determination of solvency Sanders, David E A.
- Solvency margins : Technical risks : The adequacy of premium reserves Clarke, Martin G.
- · Solvency margins and the underwriting cycle Sanders, David E A.
- · Trends in the underlying parameters Ryan, John P.
- · Working Party on Solvency Margins Technical risks Trayhorn, Mark E.

1982 General Insurance Convention (Stratford upon Avon)

- Actuarial reporting on non-life solvency General Insurance Study Group.
- Analysis of bonus systems in motor insurance Christensen, Jens Erik.
- General insurance expenses General Insurance Study Group.
- · A note on the theory and practise of multiplicative rate making Ajne, Bjorn.
- On solvency and risk models Pentikainen, Teivo; Rantaia, Jukka.
- · Premium rating for personal lines coverages in the United States Grady, David J.
- Statutory regulation of short term business Abbott, William M.

1983 General Insurance Convention (Bristol)

- Outstanding claims reserves
- Working party on actuarial reporting Ryan, John P.
- Working party on solvency

1984 General Insurance Convention (Bournemouth)

- · Considerations in evaluating reinsurance security Hart, David M.
- The contribution approach in practice Allen, Mark.
- Draft guidance notes: Actuarial reporting in general insurance Abbott, William M.
- Extended warranty Christofides, Stavros.
- · General insurance investment principles Thomson, Andrew K; Hodkinson, Philip A.
- · Provision for bad debt in credit risk Sanders, David E A.
- Reporting standards for general insurance companies Cooper, Susan M; Daykin, Chris D; Devitt, E R F; Levy, G; Ward, G N C; Wilkinson, Richard C.
- Some notes on the London market Coutts, Stewart M; Craighead, David H; Duncan, Frederick; Einck, N; Green, Peter A G; Hart, David M; Hunter, Ray J; Lyons, Graham E; Matthews, Peter N; Mathers, S; Ryan, John P; Schreiber, S; Sutton, J.
- Valuation of long term claims in a stable environment Sanders, David E A.

1985 General Insurance Convention (Cheltenham)

- Accounting standards for general insurance companies
- · Cash mechanics of proportional treaties Matthews, Peter N.
- Estimating outstanding claims reserves from the standpoint of an external observer -Ross, John Andrew; Pountain, Christopher C.
- Extended warranty Michaelides, Nicholas.
- · Indexed annuities and the stability clause Alting von Geusau, Bob J J.
- Insurance Corporation of Ireland General Insurance Study Group.
- The meaning of composite insurers' results General Insurance Study Group.
- Reinsurances outwards in the London market General Insurance Study Group.
- Report of solvency working party abstract General Insurance Study Group.
- The solvency of general insurance companies revisited General Insurance Study Group.
- Statistical methods for general insurance Carroll, Patrick S.

- · Suggested syllabus and reading for general insurance General Insurance Study Group.
- A survey into the estimation of provisions for outstanding claims by actuarial/statistical methods - Truckle, William W.
- Unexpired risk reserve Rowlandson, William J F.
- Use of expert systems in non-life insurance.

1986 General Insurance Convention (Windermere)

- Claims reserving manual
- Commercial fire underwriting working party report Gillott, Nigel R; Carroll, Patrick S; Chamberlin, Gary F; Hudson, Brian D; Malde, Shailesh A; Masters, Graham A; Taylor, Philip K; Thomson, Andrew K.
- Education at the crossroads Truckle, William W.
- The effect of the US legal environment on casualty insurance business
- General insurance business: Actuarial reports : NORP 1: Notes on Recommended Practice
- Proportional treaties
- Report of solvency working party : Assessing the solvency and financial strength of a general insurance company Daykin, Chris D; Bernstein, Geoffrey D; Coutts, Stewart M; Devitt, E R F; Hey, G Brian; Reynolds, David I W; Smith, P D.
- Statement of recommended practice on accounting for insurance business (SORP)
- The work of the General Insurance Committee Rushton, Ian L.

1987 General Insurance Convention (Torquay)

- Appendices. Discounting in general insurance Abbott, William M.
- Claims reserving manual Draft contents and specimen pages Chamberlin, Gary F.
- · Discounting in general insurance Abbott, William M.
- · Financial economics and the theory of solvency Devitt, E R F.
- Fundamental principles of modern portfolio theory and option pricing Bernstein, Geoffrey D.

- · Lloyd's and the London Market (contents and specimen chapters) Hart, David M (ed).
- London market: Excess of loss premium rating Guaschi, Frank E.
- · London market: practical pricing Czapiewski, Colin J W.
- Overseas developments Kennedy, Samuel P L.
- Report Solvency Working Party.

1988 General Insurance Convention (Harrogate)

- · Corporate planning in general insurance Akhrst, Ron B.
- Expenses Working Party Malde, Shailesh A.
- Interim report Working party on claims runoff patterns.
- LMX : Excess of loss reinsurance of Lloyd's syndicates and London Market companies -Lyons, Graham E.
- The management of uncertainty in a general insurance company Daykin, Chris D; Hey, G Brian.
- Marine insurance and reinsurance Czapiewski, Colin J W.
- · Overseas developments Tutt, Leslie W G; Kennedy, Samuel P L.
- Reinsurance and retentions Guaschi, Frank E.

1989 General Insurance Convention (Brighton)

- Actuarial reporting in general insurance Larner, Kenneth P W (Chairman).
- The application of additive and multiplicative general linear interactive models (GLIM) in health insurance Alting von Geusau, Bob J J.
- DTI Returns working party Dean, J W; Moliver, Michael R; Townsend, C; Tripp, Michael H.
- Guidance Note GN12: General insurance business: actuarial reports Abbott, William M.
- Report of the Liability Insurance Working Party Michaelides, Nicholas (Chairman); Hooker, Nigel D; Laurin, Pierre; Lockyer, John; Maher, George P M; Tomlinson, David I.

- Report of the working party on claims run-off patterns Hinton, Peter H (Chairman).
- Risk exposure in the London Market Czapiewski, Colin J W; English, Andrew B; Green, Peter A G; Sanders, David E A; Smith, Peter D; Tomlinson, David I; White, Martin G.

1990 General Insurance Convention (Newquay)

- · Claims run-off patterns update Hinton, Peter H; Macnair, Andrew J.
- Commutation Working Party [report] Matthews, Peter N; Tomlinson, David I; White, Martin G.
- Employers' liability insurance Malde, Shailesh A; Andrews, Timothy E; Brickman, Simon J; Brockman, Michael J; Hitchcox, Andrew N; Larner, Kenneth P W; Lockyer, John.
- Latent claims Latent Claims Working Party.
- Mortgage-related insurances : Report of the Pecuniary Loss Working Party Barlow, Caroline; Brickman, Simon J; Field, Richard J; Hooker, Nigel D; King, Judith; Masters, Graham A; Sanders, David E A.
- Portfolio transfers Matthews, Peter N; Tomlinson, David I; White, Martin G.
- Reinsurance and retentions, volume I and II London Market Actuaries Group; Bradshaw, Anthony; Bride, Martin; English, Andrew B; Hindley, David J; Maher, George P M.
- Reinsurance to close at Lloyd's and related issues Rice, Hugh; White, Martin G.
- · Reinsurance to close stochastic method
- · Reinsurance to close traditional methods (copies of slides only) Larner, Kenneth P W
- Report of reinsurers' security working party Hart, David M; Carroll, Patrick S; Dean, James; Downing, Peter N; Green, Peter A G; Leigh, Julian C T; MacAulay, Glyn; Miranthis, Constantinos; Tomlinson, David I.
- Report of the Working Party on Europe Abbott, William M; Akhurst, Ron B; Larner, Kenneth P W; Michaelides, Nicholas; Moliver, Michael R; Moyle, Keith M; Tripp, Michael H.

1991 General Insurance Convention (Llandrindod Wells)

- Capital allocation Brickman, Simon J: Bride, Martin; Hitchcox, Andrew N; Jones, Stephen Michael; Larner, Kenneth P W; Green, Peter A G.
- · Claims made Czapiewski, Colin J W; Craighead, David H.
- Claims run-off patterns update Hinton, Peter H; Macnair, Andrew J; Buchanan, Carol A.
- Financial reinsurance Clark, Peter K; Duncan, Frederick; Hitchcox, Andrew N; White, Martin G.
- Latent claims Czapiewski, Colin J W; Boulton, Roger J; Clarke, Harold E; Craighead, David H; James, Dewi E; Michaelides, Nicholas; Pickton, Haidee P E; Rice, Hugh; White, Martin G.
- Medical expenses insurance [copies of overheads only]
- Motor rating: direct writers
- P & I clubs Smith, P D.
- Pecuniary loss: Export and trade credit insurance Akers, Peter J; Ball, Angus; Barlow, Caroline; Button, Andrew D; Delbridge, T Paul; Joseph, Bryan R P; Leigh, Julian C T; Masters, Graham A.
- Report of the Working Party on equalization reserves Hooker, Nigel D; Barlow, Caroline; Green, Peter A G; Larner, Kenneth P W; Michaelides, Nicholas; Morgan, Kathryn A.
- Report of the Working Party on Europe Abbott, William M; Akers, Peter J; Akhurst, Ron B; Joseph, Bryan R P; Larner, Kenneth P W; Levay, Edward J; Moliver, Michael R; Moyle, Keith M; Orros, George C; Tripp, Michael H.
- Reserving problems encountered in general liability business in the USA Alff, Gregory N.
- Statistical motor rating Brockman, Michael J.

1992 General Insurance Convention (Bournemouth)

- · Assets and matching workshop Downing, Peter N.
- Captives Thomson, Andrew K; Brockman, Michael J; Charles, John M; Dean, James; Malde, Shailesh A; Sanders, David E A; Wells, Gary G.
- · Claims run-off patterns Hinton, Peter H; O'Ceallaigh, Sean M; Buchanan, Carol A.
- Equalisation reserves on a European basis Working Party on Claims Equalisation.
- European Working Party [report 1991-92] Akhurst, Ron B; O'Connor, David K; Orros, George C; Shore, Alastair; Tripp, Michael H.
- Extended Warranty Working Party [report] Masters, Graham A; Archer-Lock, Philip; Kent, Anthony; O'Ceallaigh, Sean M.
- · Financial reinsurance Wilkinson, Richard C.
- Household rating [Household Insurance Working Party]
- Mortgage indemnity guarantee. Report of the Pecuniary Loss Working Party Akers, Peter J; Delbridge, T Paul; Fuller, Derek; Leigh, Julian C T; Masters, Graham A; Silverman, Anthony H.
- Reserving for catastrophe reinsurance Craighead, David H.
- · Shareholder value analysis Field, Richard J; Lomax, Michael W.
- Some thoughts on the estimation of pollution claims (draft)
- Storm rating in the nineties Christofides, Stavros; Barlow, Caroline; Michaelides, Nicholas; Miranthis, Constantinos.
- Summary of issues for presentation at the General Insurance Convention European Working Party.
- · Taxation, reserving and actuaries Tomlinson, David I; Czapiewski, Colin J W.

1993 General Insurance Convention (Hinckley)

- Claims run-off patterns update Hinton, Peter H; O'Ceallaigh, Sean M; Buchanan, Carol A.
- The distribution and sale of UK personal lines general insurance products. Brockman, Michael J; Button, Andrew D; Evans, Stephen L; Fuller, Derek; Hodkinson, Suzanne; Moyle, Keith M; Ross, Graham; Wells, Gary G.
- Dynamic corporate management maintaining solvency over time Bulmer, J Richard; Chacko, Francis X; Dean, James; Macnair, Andrew J; Manjrekar, Ravi; Michaelides, Nicholas; Rains, Peter F.
- Equalisation reserves Akhurst, Ron B; Macnair, Andrew J; Morgan, Kathryn A; O'Ceallaigh, Sean M; Orros, George C; Piper, Jonathan M.
- Household rating Button, Andrew D; Bennett, Martyn C; Pettengell, Craig T; Shah, Nylesh; Singh, Budhiraj; Webb, Philip D C.
- Insurance futures Ryan, John P; Murphy, Helen M; Clark, Peter K; Lomax, Michael W; Lowe, Julian A; Rix, Stephen G.
- Mortgage indemnity guarantee. Report of the Pecuniary Loss Working Party 1993 -Akers, Peter J; Delbridge, T Paul; Edmonds, Paul M; Leigh, Julian C T; Masters, Graham A; Shah, Nylesh.
- Prudential margins Barlow, Caroline; Nye, Roger P; White, Martin G; Wincote, Helen L.
- Reinsurance Association of America Historical Loss Development Study Report of the London Market Group of Actuaries Working Party Martin, Paul; Morgan, Kathryn A; Pickton, Haidee P E.
- Reserving for outwards reinsurance Czapiewski, Colin J W; Archer-Lock, Philip; Clark, Peter K; Cresswell, Catherine; Hindley, David J; Shepley, Stuart M.
- Risk-based capital [Hooker, Nigel D]
- UK environmental pollution Sanders, David E A; Boulton, Roger J; Jones, Stephen Michael; Shepley, Stuart M.
- US legal system implications for UK insurance industry Clark, Peter K; Felisky-Watson, Kendra; James, Dewi E; Mardon, Timothy P.

- Variance in claim reserving Brickman, Simon J; Barlow, Caroline; Boulter, Anthony W; English, Andrew B; Furber, Lloyd R; Ibeson, David C B; Lowe, Julian A; Pater, Richard; Tomlinson, David I.
- What ratios really matter Arterton, A J; Dean, J W; Michaelides, Nicholas; Silverman, Anthony H; Vince, A R.

1994 General Insurance Convention (Glasgow)

- Actuaries and auditors, or, the drunk and the lamppost Hubbard, Andrew.
- Asset liability matching and modelling Botterill, Alan W; Ibeson, David C B.
- Capital projects workshop
- Capital requirements and risk-based capital Hooker, Nigel D; Bulmer, J Richard; Cooper, Susan M; Hinton, Peter H; Newman, Andrew J; Silverman, Anthony H; Wright, Walter.
- · Claims run-off patterns update Hinton, Peter H; Cockroft, Mark A.
- Commercial insurance for companies in a franchise
- Disease and employers liability insurance Arterton, Alex J; Felisky-Watson, Kendra; Sanders, David E A; Wilson, S.
- · Dynamic solvency testing Charles, John M.
- Effective management information Chacko, Francis X; Hindley, David J; Jones, Steven Martin; Levay, Edward J; McConnell, William D; Orbell, Jonathan R; Simmons, David S; White, Martin G.
- Houshold rating Bolton, Clive G; Button, Andrew D; Levay, Edward J; Pater, Richard; Pettengell, Craig T; Rakow, James C; Webb, Philip D C.
- Insurance futures and options
- Making money for shareholders Pettengell, Craig T; Phillips, Kevin; Skurnick, David; Smith, Peter; Upson, James R K; White, Martin G.
- Marine insurance Malde, Shailesh A; Ball, Angus; Gedalla, Brian; Miranthis, Constantinos; Rice, Hugh; Shore, Alastair C; Archer-Lock, Philip; Cresswell, Catherine; Lyons, Grabam E; Morgan, Kathryn A; Sanders, David E A; Willis, Kathryn.
- PI Claims Arterton, Alex J; Lang, David M; Mardon, Timothy P.

- A practical guide to measuring reserve variability using: bootstrapping, operational time and a distribution-free approach - Lowe, Julian A.
- Proposed equalisation reserves systems
- Report of the Pecuniary Loss Working Party Akers, Peter J; Cross, Martin; Davies, D; Leigh, Julian C T; Shuker, Norman A.
- Risk management Wells, Gary G; Pettengell, Craig T; Townsend, Stephen N; Miranthis, Constantinos.
- · Risk selectivity, or, the availability of insurance Taylor, Philip J F.
- Statistical Premium Rating Working Party Carter, Timothy D; Chandaria, Sanjiv; Johnson, R Henry; Leifer, Andrew R; Pitt, Helen R; Turnbull, Andrew J.
- Stochastic v deterministic for reserving
- Structured settlements Tucker, Keith D.
- US medical malpractice insurance Clark, Peter K; Lyons, Graham E; Mardon, Timothy P; Wilson, W Edgar.

1995 General Insurance Convention (Bournemouth)

- Actuarial support for claims assessment. 'Should actuaries talk to claims managers?' -Brickman, Simon J; Singh, Budhiraj.
- Aviation Hughes, Victoria J; Lyons, Graham E; Morgan, Kathryn A.
- The bootstrap method and some reserving applications Larsen, Christian R.
- · Capital, profit and risk. [copies of overheads only] Hitchcox, Andrew N.
- Communicating uncertainty Evans, John; Iloenyosi, Chika; Miranthis, Constantinos; Pater, Richard; Rakow, James C; Townsend, Stephen N.
- Designing ad-hoc management reporting systems Gedalla, Brian; Kneller, Simon C; Levay, Edward J; Skurnick, David.
- Exposure to risk in the London Market Azzopardi, Mark H J; Craighead, David H; Carroll, Patrick S.

- Household insurance Bolton, Clive G; Button, Andrew D; Carter, Timothy D; Leitch, Kenneth A; Pettengell, Craig T; Pitt, Helen R; Webb, Philip D C.
- Insurance as a capital project Dwonczyk, M Dean; Sanders, David E A; Kaye, Geraldine D.
- Managing a business in run-off Hartington, Antony W; Piper, Jonathan M; Townsend, Stephen N.
- · Personal injury compensation Carroll, Patrick S.
- Pricing in the London Market Sanders, David E A; Grealy, Patrick F; Hitchcox, Andrew N; Magnusson, Torbjorn; Manjrekar, Ravi; Ross, J; Shepley, Stuart M; Waters, Leslie F.
- · Rating agencies Felisky-Watson, Kendra; Mardon, Timothy P; Slater, David A.
- Stochastic asset liability modelling Ryan, John P; Bulmer, J Richard; Byrne, Patrick; Coutts, Stewart M; Lowe, Julian A; Wells, Gary G.
- · Stochastic asset models Smith, Andrew D.
- Time series in general insurance Carroll, Patrick S.
- Update of the Claims Reserving Manual Taylor, John M.
- The use of derivatives in general insurance Sanders, David E A; Kaye, Geraldine D; Miranthis, Constantinos; Pettengeli, Craig T.

1996 General Insurance Convention (Stratford upon Avon)

- Actuaries in a litigious environment points arising from NRG vs Bacon & Woodrow.
- Asset liability modelling correlations
- Asset liability modelling liabilities
- Aviation underwriting Lyons, Graham E; Archer-Lock, Philip; Czapiewski, Colin J W; English, Andrew B; Hughes, Victoria J; Sayers, Jeffery E.
- Catastrophe modelling
- · Claims run-off patterns update
- Correlations between asset variables and liability variables Bulmer, J Richard (Chairman)

- Current developments in Lloyd's
- Current legal developments affecting financial reporting and reserving for insurance companies Taylor, Peter; Young, John.
- Developments in household insurance
- Equalisation reserves Harding, R Justyn; Johnson, R Henry; Miranthis, Constantinos; Sondhelm, Peter J; Spence, Alan C; Theaker, David N.
- The future of no claims bonus Bland, Richard H.
- The future of the motor insurance market Charles, John M; Bland, Richard H; Ellis, Philip; Leitch, Kenneth A; Palmer, Adrian G; Wells, Gary G.
- GISMO General Insurance Stochastic Model Office. Short term modelling for management decisions - Christofides, Stavros; Cowley, Robert H S; Iloenyosi, Chika; Lowe, Julian A; Smith, Andrew D; Tobey, Dom.
- The impact of Ogden Tables on UK personal injury awards Pettengell, Craig T.
- Lloyd's corporate capital Felisky-Watson, Kendra; Byrne, Patrick; Azzopardi, Mark H J; Shaw, Richard A; Perry, Geoff; Ibeson, David C B.
- Monitoring personal injury compensation Carroll, Patrick S.
- Mortgage indemnity guarantee Slater, David A.
- Neural networks vs GLMs in pricing general insurance Lowe, Julian A; Pryor, Louise M.
- Non triangulation reserving Smith, Peter.
- Pricing in the London Market. Part 2: practical pricing, non marine market Sanders, David E A (Chairman)
- Reinsurance security Sanders, David E A; Byrne, Patrick; Carroll, Patrick S; Day, Simon; Skurnick, David; Townsend, Stephen N; Upson, James R K.
- Reserve reports and opinions outward reinsurance Hooker, Nigel D; Green, Peter A G; Hart, David M; Slater, David A.
- Reserve reports and opinions methodology
- Shareholder value in insurance companies

- Statutory reserve reports and options Duncan, Fred (Chairman); Ryan, John P (Chairman)
- Stochastic asset liability modelling working party [report] Ryan, John P (Chairman)
- Stochastic error, parameter error & model error Walker, Stephen R.
- Techniques and uses. [Stochastic asset liability modelling] Cumberworth, Martin (Chairman)
- An underwriter's view of stress
- Ways to improve the link between actuarial analysis and decision making Kaye, Geraldine D; Evans, Jillian V; Evans, John; Howard, Sheree K; Loades, David H; McConnell, William D; Rakow, James C.

1997 General Insurance Convention (Blackpool)

- Analysis of reinsurance security Shaw, Richard A; Mackie, Fergus J.
- Asbestos and Pollution Reserving Working Party Bishop, David A; Broughton, Jonathan; Hartington, Antony W; Ross, Julian G; Shaw, Richard A; Slater, David A.
- Catastrophe Modelling Working Party Hartington, Antony W; Falcone, Mike; Mulcahy, William J K; Skinner, Janet E; Fisher, Steven; Sayers, Jeffery E; Waters, Leslie F.
- Commutations a practical guide Joseph, Bryan R P; Robinson, Esmee J A.
- · Corporate capital vehicles. A better approach to capital allocation? McPherson, James.
- Corporate decisions: beyond the frontier Cumberworth, Martin; Hitchcox, Andrew N; McConnell, William D; Smith, Andrew D.
- Customer selection and retention Bland, Richard H; Carter, Timothy D; Coughlan, David P P; Kelsey, Richard; Anderson, J Duncan; Cooper, Susan M; Jones, Stephen Michael.
- Data mining concepts and practical research Bedeman, Trefor; Rothwell, A Mark.
- Europe the changing markets
- Expense allocation for premium rating Fuller, Derek; Morgan, Kathryn A.
- Future actuarial developments in household insurance
- Geographic information systems for household insurance Wright, Thomas S.

- Household Business Working Party Crozet, Jean-Bernard; Horel, Viviane; Jones, Stephen Michael; Michael, Elizabeth E; Winter, Richard D.
- · Internet and Intranet technology Bland, Richard H.
- · An introduction to statistical premium rating Anderson, J Duncan.
- · An investment analyst values a European insurance company Warren, Graham J.
- Lloyd's US opinions
- · Mortgage indemnity guarantee Davies, David.
- The premium rating of commercial risks Michaelides, Nicholas; Brown, Peter R; Chacko, Francis X; Graham, Mark C; Haynes, Jeremy W; Hindley, David J; Howard, Sheree K; Johnson, R Henry; Morgan, Kathryn A; Pettengell, Craig T; Rodriguez, Richard A; Simmons, David S.
- Reinsurance treaty pricing Hitchcox, Andrew N.
- The securitisation of insurance risk Ahmed, M Amer; Bulmer, J Richard; Clark, Peter K; Collins, Jonathan A; Fulcher, Graham; Lualdi, Maurizio; Robinson, Esmee J A; Sayers, Jeffery E; Spence, Alan C; Walker, Stephen R.
- Statutory Reserve Reports and Opinions Working Party Bennett, Paul; Clark, Peter K; Coughlan, David P P; Czapiewski, Colin J W; Czernuszewicz, Andrzej J; Hart, David M; Hubbard, Andrew; Johnson, Peter D; Jones, Elizabeth A; Joseph, Bryan R P; Ryan, John P; Sheaf, Simon H.
- An update on stochastic reserving methods and associated measures of reserve variability
 England, Peter D; Aghadiuno, Chika.

1998 General Insurance Convention & ASTIN Colloquium (Glasgow)

- · Actuaries in claims management advisory roles Falcone, Mike; White, Graham.
- Asset modelling empirical tests of yield curve generators Venter, Gary G.
- · Benchmarking Theaker, David N; Upson, James R K; Wrenn, Stuart A.
- Currency risk models in insurance: a mathematical perspective Cox, Samuel H; Pedersen, Hal W.
- Customer lifetime value Brickman, Simon J.

- Data warehousing Bland, Richard H; Cooper, Melanie J; Harris, Simon; Massey, Roger; Perry, Geoff.
- Dynamic dynamic-programming solutions for the portfolio of risky assets Tenney, Mark S.
- Extreme value techniques part I pricing high-excess property and casualty layers List, Hans-Fredo; Zilch, Rita.
- Extreme value techniques part II value proposition for Fortune 500 companies Geosits, Gerhard; List, Hans-Fredo; Lohner, Nora.
- Extreme value techniques part III increased limits factors (ILF) pricing List, Hans-Fredo; Lohner, Nora.
- Extreme value techniques part IV fin re pricing Buhlmann, Niklaus; Bochicchio, Vincenzo; Junod, Stephane.
- Financial pricing of insurance in the multiple line insurance company Cummins, J David; Franklin, Allen; Phillips, Richard D.
- Finite risk reinsurance Shaw, Richard A.
- The handling of continuous tariff variables: tips and experiences Schmitter, Hans; Toniolo, Dino.
- · The impact of proportional mortality profit distribution on solidarity Spreeuw, Jaap.
- Largest claims reinsurance premiums under possible claims dependence Kremer, Erhard.
- · Liability modelling empirical tests of loss emergence generators Venter, Gary G.
- Measuring competitiveness simply Bradley, Heien L; Chapman, Alastair S; Honiball, Peter; Howard, Sheree K; Levay, Edward J; Mokhtar, Nurnajwa; Morgan, Kathryn A; Verrall, Richard J.
- Minimum solvency margin of a general insurance company: proposals and curiosities -Bosi, Gianni; Daris, Roberto.
- Non-homogeneous Markov and semi-Markov models for pricing derivative securities -Janssen, Jacques; Manca, Raimondo; Di Biase, Guiseppe.
- · Portfolio optimisation. Schnieper, Rene.
- Preparing for the Euro Taylor, John M.

- Price/demand elasticity Kelsey, Richard; Anderson, J Duncan; Beauchamp, Richard L; Black, Simon A J; Bland, Richard H; Klauke, Paul; Senator, Ian.
- Pricing for risk in financial transactions Christofides, Stavros.
- Pricing of insurance risk Mehta, Shyam J B.
- Pricing the risk of a general insurance portfolio using series expansions for the finite time multivariate ruin probability in a financial-actuarial risk process - Usabel, Miguel A.
- Reinsurance bad debt provisions Bulmer, J Richard (Chairman)
- Reinsurance pricing Chandaria, Sanjiv (Chairman)
- Reserving and pricing for large claims Czernuszewicz, Andrzej J; Couper, Andrew J; Orr, James B; Seago, Wendy A; Upson, James R K; Howard, Sheree K; Mitchelf, Nicola S; McPherson, James.
- The reserving of non-standard classes of insurance Harding, R Justyn; Hindley, David J; Lyons, Graham E; Stock, Richard A.
- Securitisation. Sayers, Jeffery E; Fulcher, Graham.
- Some applications of unsupervised neural networks in rate making procedure Pelessoni, Renato; Picech, Liviana.
- Some estimates on the standard deviation of ultimate claims when judgement is used Leifer, Andrew R; Sanders, David E A.
- Some stochastic control problems in insurance Hipp, Christian.
- Standard errors of prediction in claims reserving: a comparison of methods. Analytic and bootstrap estimates of prediction errors in claims reserving - England, Peter D; Verrall, Richard J.
- Stochastic claims inflation in IBNR Kremer, Erhard.
- A stochastic model to determine IBNR reserves Waszink, Hans; van der Wardt, Michiel.
- Strong stop-loss criteria: definition and application to risk management Deelstra, Griselda; Grasselli, Martino; Koehl, Pierre-Francois.
- Supermodular ordering and stochastic annuities Dhaene, Jan; Goovaerts, Marc J.
- The transitional state chain-ladder method Lovick, Anthony C.

- UK household business Jones, Stephen Michael; Williams, Nathan P; Winter, Richard D.
- Year 2000 Cresswell, Catherine; Czapiewski, Colin J W; Hubbard, Andrew; Slater, David A.