GIROS Gone By

Julian Lowe
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
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 database 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; Rantala, 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.
- The solvency of general insurance companies revisited - General Insurance Study Group.
- Statistical methods for general insurance - Carroll, Patrick S.
1985 Continued........

- 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; Mastets, 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.
1987 Continued............

- 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.


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.
1989 Continued........

- 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; Lamer, Kenneth P W; Lockyer, John.


- 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] - Lamer, 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; Lamer, Kenneth P W; Michaelides, Nicholas; Moffier, 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; Lamer, 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; Lamer, 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; Lamer, Kenneth P W; Levay, Edward J; Motiver, 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.


- 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.


- 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.


- 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 - Czpiewski, 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.
1993 Continued...........

- 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.

- Household 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, Graham E; Morgan, Kathryn A; Sanders, David E A; Willis, Kathryn.

- PI Claims - Arterton, Alex J; Lang, David M; Mardon, Timothy P.
1994 Continued...........

- 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; Paier, Richard; Rakow, James C; Townsend, Stephen N.

- Designing ad-hoc management reporting systems - Gedalia, 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.
1995 Continued........

- 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; Pettengell, 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, Jeffrey E.

- Catastrophe modelling

- Claims run-off patterns update

- Correlations between asset variables and liability variables - Bulmer, J Richard (Chairman)

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1996 Continued........

- 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
1996 Continued……

- 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, Sheere 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, Esmeee 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.
1997 Continued

- 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.
1998 Continued........

- 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 - fine 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, Helen 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.

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1998 Continued..........

- 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; Mitchell, 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.

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