

17TH INTERNATIONAL AFIR COLLOQUIUM ROME, ITALY – OCTOBER 1-3, 2008

Scientific Committee Announces Call For Papers

The Istituto Italiano degli Attuari and AFIR (Actuarial Approach for Financial Risk), the Section of the International Actuarial Association that has as its objective the promotion of actuarial research in financial risk, are pleased to invite you to the 17th AFIR Colloquium that will be held from 1 to 3 October 2008 in Rome, Italy.

The format of the Colloquium will be similar to previous AFIR Colloquia. It will commence with a Welcome Reception on Tuesday afternoon 30 September. The work sessions will commence on Wednesday morning October 1 and end on Friday October 3. The Organizing Committee is preparing the details of both educational and social programs for participant and accompanying persons.

TOPICS AND CALL FOR PAPERS

The topics that have been chosen for discussion during the Colloquium cover both the theoretical and practical aspects of subjects of great current interest such as financial market risk, mortality & longevity risk, premium & reserve risk, counterparty risk, risk transfer techniques, project risk (in industrial activity).

The reference to Basel II & Solvency II framework will be welcome in particular: measurement of Solvency Capital Requirement, standard models vs. internal models, enterprise risk management for Solvency purposes, applications at group level.

Papers on contract valuation and risk measurement in the IAS framework and shareholders' risk appetite will also be welcome.

Any other AFIR matters, new ideas, innovative approaches or day-to-day problems may be proposed during the Speakers' Corner.

INTENTION TO SUBMIT A PAPER

In order to assist the Scientific Committee in planning the program, authors who intend to submit a paper are kindly requested to inform the Committee (afir2008@italian-actuaries.org). Topic of the paper and a brief abstract should be communicated by December 31, 2007.

SUBMISSION DEADLINE

Authors should submit their papers in final version by March 30, 2008. All decisions taken by the AFIR Scientific Committee concerning acceptance of papers will be communicated by June 15, 2008.

INSTRUCTIONS TO AUTHORS

Papers shall be written in English or in French and should be between 5 and 30 pages in length. Detailed instructions for authors will be provided at a later date.

AFIR 2008 Colloquium Secretariat
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