

Title

One-Day Workshop on Actuarial Modelling and Risk Management Studies

Synopsis

Dear Colleagues and Students,

We would like to draw your attention to the forthcoming **One-Day Workshop on Actuarial Modelling and Risk Management Studies** which will be held at Universiti Kebangsaan Malaysia on May 22, 2008.

The School of Mathematical Sciences, Universiti Kebangsaan Malaysia is honoured to present our Visiting Professor, **Prof. Dr. Jay Vadiveloo (FSA, MAAA, CFA)** from the **Watson Wyatt-UConn Actuarial Center, University of Connecticut, USA** who will be the Instructor/Invited Speaker for the workshop.

The workshop is jointly organized with the **Center of Modelling and Data Analysis, Universiti Kebangsaan Malaysia (Pusat Pemodelan dan Analisis Data or DELTA)** and **the Malaysian Mathematical Sciences Society (Persatuan Sains Matematik Malaysia or PERSAMA)**.

Objectives

The aim is to bring together leading experts in the academic and industrial professions as well as young researchers working on topics mainly related to Actuarial Modelling and Risk Management Studies with applications in various fields of finance, management, insurance, pension and other quantitative areas.

Topics

- Current Research in Actuarial Science and Risk Management Studies
- Corporate Plan Modelling
- Asset-liability and Risk Management
- Cash Flow Testing and Asset Adequacy Analysis

Venue

Bilik Mesyuarat, Fakulti Sains dan Teknologi, Universiti Kebangsaan Malaysia.

Date and Time

22 May 2008 (9 am – 4 pm)

Fee

- FREE ADMISSION
- First come first serve basis
- 3 representatives per company/university
- Dateline for registration is on May 9, 2008.

Contact Person

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Profil of Instructor/Invited Speaker

Name : Prof. Dr. Jeyaraj Vadiveloo
Designation : Professor and Director
Watson Wyatt-UConn Actuarial Center
University of Connecticut, USA

ACADEMIC QUALIFICATIONS

Doctor of Philosophy : PhD (Statistics), University of California, Berkeley, USA
Master of Science : MS (Statistics), University of California, Berkeley, USA
Bachelor of Science : B. Econ. Hon., University of Malaya, Malaysia

PROFESSIONAL QUALIFICATIONS

Fellow of the Society of Actuaries (FSA)
Member of the American Academy of Actuaries (MAAA)
Certified Financial Analyst (CFA)

SELECTED PUBLICATIONS

1. "Multivariate Analysis of Pension Plan Mortality Data", Contingencies, 2001
2. "Stochastic DAC unlocking for Variable Annuity Products", Financial Reporter, 2001
3. "Pricing for the volatility risk of traditional actuarial liabilities", Financial Reporter, 2003
4. "Actuarial Analysis of Different Interpretations of SOP 03-1", Financial Reporter, 2005

Tentative Timetable

8.30 – 9.00 am	Registration
9.00 – 9.10 am	Opening Address by the Dean of Faculty of Science and Technology
9.10 – 10.10 am	Presentation on “Current Research in Actuarial Science and Risk Management Studies” and Q&A Session
10.10– 10.40 am	Coffee Break
10.40 – 11.40 am	Presentation on “Corporate Plan Modeling” and Q&A Session
11.40 – 12.40 am	Presentation on “Asset-liability and Risk Management” and Q&A Session
12.40 – 2.30 pm	Lunch Break
2.30 – 3.30 pm	Presentation on “Cash Flow Testing and Asset Adequacy Analysis for NAIC Model Regulation” and Q&A Session
3.30 – 4.00 pm	Coffee Break and End of Session