

**TUESDAY, JUNE 19, 2007**

- 16:00 – 21:30 **ASTIN Registration Desk** - East Registration
- 18:30 – 21:30 **International Party/Buffer Dinner** (Attendees & Registered Accompanying Persons only) - Fantasia Ballrooms H/J
- 18:30 – 21:30 **Children’s Party** (please see details inside onsite program) - Nutcracker Ballrooms

**WEDNESDAY, JUNE 20, 2007**

- 07:00 – 08:00 **ASTIN Registration Desk** - East Registration
- 08:00 – 18:00 **ASTIN Registration Desk** - Fantasia Ballroom J Foyer
- 07:00 – 09:00 **Continental Breakfast for ASTIN Attendees** - Fantasia Ballroom J
- 08:00 – 09:15 **Invited Lecture:** Naomi Robbins, Ph.D. – “Visual Presentation of Quantitative Information” - Fantasia Ballroom G
- 09:15 – 10:30 **Concurrent Sessions** (Joint with CAS Spring Meeting)

Nutcracker Ballroom 1	Nutcracker Ballroom 2	Nutcracker Ballroom 3	Olympus A/B	Fantasia Ballrooms A/B	Fantasia Ballrooms C/D	Fantasia Ballrooms E/F	Fantasia Ballroom H
ASTIN Paper Presentations "A Closure-Based Regression Method" and "Various Extensions Based on Munich Chain Ladder Method"	ASTIN Paper Presentations "Continuous Monitoring: Look Before You Leap" and "Reinsurance Market Microstructure"	ASTIN Paper Presentations "Using Multi-Dimensional Credibility to Estimate Class Frequency Vectors in Workers Compensation" and "Understanding Split Credibility"	Writing Technical Papers That People Will Read-Part I	The Goal of ERM is to "Create Value"-But to Whom?	Assessment of Target Capital for General Insurance Firms	Variance Paper Presentation “Loss Reserve Estimates: A Statistical Approach for Determining ‘Reasonableness’”	Use of Predictive Modeling in Claims Management

- 09:30 – 12:30 **Optional Tour for Accompanying Persons:** Disney Institute Innovation in Action Tour - Westside Bus Pickup
- 10:30 – 11:00 **Refreshment Break & Naomi Robbins’ Book Signing** - Fantasia Lobby

**WEDNESDAY, JUNE 20, 2007 (con't.)**

11:00 – 12:15 **Concurrent Sessions** (Joint with CAS Spring Meeting)

Nutcracker Ballroom 1	Nutcracker Ballroom 2	Nutcracker Ballroom 3	Olympus A/B	Fantasia Ballrooms A/B	Fantasia Ballrooms C/D	Fantasia Ballrooms E/F	Fantasia Ballroom H
ASTIN Paper Presentations "Refining Reserve Runoff Ranges" and "Generalized Linear Models Beyond the Exponential Family with Loss Reserve Applications"	ASTIN Paper Presentations "Optimal Reinsurance for Variance Related Premium Calculation Principles" and "Enhancing Insurer Value Through Reinsurance, Dividends and Capital Optimization: An Expected Utility Approach"	ASTIN Paper Presentations "An Introduction to Insurer Strategic Risk" and "An Introduction to Insurer Operational Risk"	Writing Technical Papers That People Will Read-Part II	ERM Case Studies	The State of the Property/Casualty Insurance Market in China	Data Quality and the Impact on Cat Modeling Results	2006 ARIA Prize Paper: "Estimating the Cost of Equity Capital for Property-Liability Insurers"

12:15 – 13:30 **Luncheon & Naomi Robbins' Book Signing** - Fantasia Ballroom J

13:30 – 14:45 **Concurrent Sessions**

Grand Republic Ballroom C (2 <sup>nd</sup> Level)	Fantasia Ballrooms K/L	Fantasia Ballrooms M/N
"Risk Perceptions and Rationality in Measures of Risk (Risk Measures)" and "Technical Reserves and Solvency Capital of Insurance Company: How to Use the Value-at-Risk?"	"Modeling and Management of Nonlinear Dependencies – Copulas in Dynamic Financial Analysis" and "On the Subadditivity of Tail-Value at Risk: An Investigation with Copulas"	"Thinking Outside the Triangle" and "A Simple Multi-State Reserving Model"

14:45 – 15:15 **Refreshment Break** - Pastoral Lobby

15:15 – 16:30 **Concurrent Sessions**

Grand Republic Ballroom C (2 <sup>nd</sup> Level)	Fantasia Ballrooms K/L	Fantasia Ballrooms M/N
"A Gamma IBNR Claims Reserving Model with Dependent Development Periods" and "Predictive Distributions for Reserves Which Separate True IBNR and IBNER Claims"	"Cape Cod Credibility (CCC)" and "Credibility for the Chain Ladder Reserving Method"	"A Multiline Risk Factor Model" and "Using Interpretive Structural Modeling to Identify and Quantify Interactive Risks"

16:30 – 17:45 **Invited Lecture:** Morton Lane, Ph.D – "Does Securitization Threaten To Replace Or Improve Traditional Markets?" - Grand Republic Ballroom B (2<sup>nd</sup> Level)

Dinner on Your Own, Free Evening

**THURSDAY, 21 JUNE**

07:30 – 12:00 **ASTIN Registration Desk** - Fantasia Ballroom J Foyer

07:30 – 08:30 **Continental Breakfast for ASTIN Attendees** - Nutcracker Lobby

08:30 – 10:00 **Concurrent Sessions**

Fantasia Ballrooms C/D	Fantasia Ballrooms E/F
"The Last Thing a Fish Notices is the Water in Which it Swims: Competitive Market Analysis—An Example for Motor Insurance" and "Analysis of Chinese Motor Insurance: Comparative Study of Third Party Liability Insurance Systems"	"Optimal Strategies for Ruin Probabilities and Expected Gains" and "Operational Risk and Insurance: A Ruin-probabilistic Reserving Approach"

10:00 – 10:30 **Refreshment Break** - Nutcracker Lobby

10:30 – 11:45 **Concurrent Sessions**

Fantasia Ballrooms C/D	Fantasia Ballrooms E/F
"The Quantitative Modeling of Operational Risk: Between g-and-h and EVT" and "Catastrophe Equity Put in Markov Jump Diffusion Model"	"A General Framework for Forecasting Numbers of Claims" and "An Extension Model of Financially-Balanced Bonus-Malus System"

12:00 – 21:00 **Excursion to NASA** with Lunch and Dinner - Westside Bus Pickup

**FRIDAY, 22 JUNE**

07:30 – 18:00 **ASTIN Registration Desk** - Fantasia Ballroom J Foyer

07:30 – 08:30 **Continental Breakfast for ASTIN Attendees** - Nutcracker Lobby

08:30 – 10:00 **Invited Lecture:** Stephen P. D’Arcy, Ph.D – “ASTIN’s Next Greatest Contributions” - Fantasia Ballroom J

10:00 – 10:30 **Refreshment Break** - Nutcracker Lobby

10:30 – 12:00 **Concurrent Sessions**

Fantasia Ballrooms K/L	Fantasia Ballrooms M/N
"Enterprise Risk Management in Insurance Groups: Measuring Risk Concentration and Default Risk" and "Actuar: An R Package for Actuarial Science"	"Credibility, Hypothesis Testing and Regression Software" and "Credibility for Additive and Multiplicative Models"

12:00 – 13:15 **Luncheon** - Ballroom of the Americas B (2<sup>nd</sup> Level)

**FRIDAY, 22 JUNE (con't.)**

13:15 – 14:45 **Concurrent Sessions**

Fantasia Ballrooms K/L	Fantasia Ballrooms M/N	Fantasia Ballrooms P/Q
"Dynamic Financial Analysis as the Untrodden Path for Company Risk Measurement Under Solvency-II" and "The Study of Chinese P&C Insurance Risk for the Purpose of Solvency Capital Requirement"	"Ruin Theory with K Lines of Business" and "A Model for Numerical Evaluation of Continuous Time Ruin Probabilities With a Variable Premium Rate"	Speaker's Corner

14:45 – 15:15 **Refreshment Break** - Nutcracker Lobby

15:15 – 16:30 **Invited Lecture:** Hans Bühlmann, Ph.D – “History of ASTIN” - Fantasia Ballroom J

16:30 – 17:15 **General Assembly** - Fantasia Ballroom J

18:00 Buses depart for **50th Anniversary Gala Dinner** at Epcot® - Westside Bus Pickup