2005

Journal of Actuarial Practice - Volume 12 (2005) - Contents and Masthead

Follow this and additional works at: http://digitalcommons.unl.edu/joap

Part of the Accounting Commons, Business Administration, Management, and Operations Commons, Corporate Finance Commons, Finance and Financial Management Commons, Insurance Commons, and the Management Sciences and Quantitative Methods Commons

http://digitalcommons.unl.edu/joap/1
ARTICLES

Risk-Based Regulatory Capital for Insurers: A Case Study
Christian Sutherland-Wong and Michael Sherris

A New Hybrid Defined Benefit Plan Design
Wayne E. Dydo

A Primer on Duration, Convexity, and Immunization
Leslaw Gajek, Krzysztof Ostaszewski, and Hans-Joachim Zwiesler

Modeling Clusters of Extreme Losses
Beatriz Vaz de Melo Mendes and Juliana Sá Freire de Lima

Modeling Insurance Loss Data: The Log-EIG Distribution
Uditha Balasooriya, Chan Kee Low, and Adrian Y.W. Wong

A Modern Approach to Modeling Insurances on Two Lives
Mária Biliková and Graham Luffrum

On the Pricing of Top and Drop Excess of Loss Covers
Jean-François Walhin and Michel Denuit

An Application of Control Theory to the
Individual Aggregate Cost Method
Alexandros A. Zimbidis and Steven Haberman

Reputation Pricing:
A Model for Valuing Future Life Insurance Policies
Rami Yosef

Ultimate Ruin Probability for a Time-Series Risk
Model with Dependent Classes of Insurance Business
Lai Mei Wan, Kam Chuen Yuen, and Wai Keung Li

Optimal Dividend Strategies: Some Economic
Interpretations for the Constant Barrier Case
Maite Már mol, M. Mercè Claramunt, and Antonio Alegre
The aim of this international journal is to publish articles pertaining to the “art” and/or “science” involved in contemporary actuarial practice.

The Journal welcomes articles providing new ideas, strategies, or techniques (or articles improving existing ones) that can be used by practicing actuaries. One of the goals of the Journal of Actuarial Practice is to improve communication between the practicing and academic actuarial communities. In addition, the Journal provides a forum for the presentation and discussion of ideas, issues (controversial or otherwise), and methods of interest to actuaries.

The Journal publishes articles in a wide variety of formats, including technical papers, commentaries/opinions, discussions, essays, book reviews, and letters. The technical papers published in the Journal are neither abstract nor esoteric; they are practical and readable. Topics suitable for this journal include the following:

- AIDS
- annuity products
- asset-liability matching
- cash-flow testing
- casualty ratemaking
- credibility theory
- credit insurance
- disability insurance
- expense analysis
- experience studies
- FASB issues
- financial reporting
- group insurance
- health insurance
- individual risk taking
- insurance regulations
- international issues
- investments
- liability insurance
- loss reserves
- marketing
- pensions
- pricing issues
- product development
- reinsurance
- reserving issues
- risk-based capital
- risk theory
- social insurance
- solvency issues
- taxation
- valuation issues
- workers’ compensation

A paper submitted to the Journal first is screened for suitability. If it is deemed suitable, copies are sent to several independent referees. The name of the author(s) of the paper under consideration is usually anonymous to the referees, and the identities of referees are never revealed to the author(s).

The paper is reviewed for content and clarity of exposition. Papers do not have to contain original ideas to be acceptable. On the basis of the referee reports, the editor makes one of the following decisions: (1) accept subject to minor revisions, (2) accept subject to major revisions, or (3) reject.

The editor sends the author(s) of the decision and along with copies of the referees' reports. The referee process is expected to take three to four months (depending on the length of the paper).

See inside back cover for instructions to authors.