


2002

Journal of Actuarial Practice Volume 10 (2002) -- 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](#)

"*Journal of Actuarial Practice* Volume 10 (2002) -- Contents and Masthead" (2002). *Journal of Actuarial Practice* 1993-2006. 17.
<http://digitalcommons.unl.edu/joap/17>

This Article is brought to you for free and open access by the Finance Department at DigitalCommons@University of Nebraska - Lincoln. It has been accepted for inclusion in *Journal of Actuarial Practice* 1993-2006 by an authorized administrator of DigitalCommons@University of Nebraska - Lincoln.

ARTICLES

Communicating Effectively with Words, Numbers, and Pictures: Drawing on Experience <i>Karolina Duklan and Michael A. Martin</i>	
Unearned Premiums and Deferred Policy Acquisition Expenses in Automobile Extended Warranty Insurance <i>Joseph Cheng</i>	6
Can Utility Maximization Models Assist With Retirement Planning? <i>Zaki Khorasane</i>	9
Dynamic Funding and Investment Strategy for Defined Benefit Pension Schemes: A Model Incorporating Asset-Liability Matching Criteria <i>Shih-Chieh Chang, Cheng-Hsien Tsai, Chia-Jung Tien, and Chang-Ye Tu</i>	13
Model Risk and Surplus Management Under a Stochastic Interest Rate Process <i>Jennifer L. Wang and Rachel J. Huang</i>	15
Some Comments on the Pricing of an Exotic Excess of Loss Treaty <i>Jean-François Walhin</i>	17
Modeling Size-of-Loss Distributions for Exact Data in WinBUGS <i>David P.M. Scollnik</i>	19
Improving Mortality: A Rule of Thumb and Regulatory Tool <i>John H. Pollard</i>	21
Further Remarks on Risk Sources Measuring: The Case of a Life Annuity Portfolio <i>Mariarosaria Coppola, Emilia Di Lorenzo, and Marilena Sibillo</i>	22
A Note on the Parallelogram Method for Computing the On-Level Premium <i>David P.M. Scollnik and Wai Man Sara Lau</i>	24

Journal of Actuarial Practice

EDITORIAL POLICY

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

REVIEW PROCESS

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 two to five months (depending on the length of the paper).

See inside back cover for instructions to authors.

EDITOR

Colin Ramsay
University of Nebraska

ASSOCIATE EDITORS

Robert Brown
University of Waterloo

Cecil Bykerk
Mutual of Omaha

Ruy Cardoso
Actuarial Frameworks

Samuel Cox
Georgia State University

David Cummins
University of Pennsylvania

Robert Finger
Milliman & Robertson, Inc.

Charles Fuhrer
The Segal Company

Farrokh Guiahi
Hofstra University

Steven Haberman
City University

Merlin Jetton
Allstate Life

Eric Klieber
Buck Consultants

Edward Mailander
Ernst & Young LLP

Charles McClenahan
William M. Mercer, Inc.

Robert Myers
Temple University

Norman Nodulman
CNA Insurance

François Outreville
United Nations

Timothy Pfeifer
Milliman & Robertson, Inc.

Esther Portnoy
University of Illinois

Robert Reitano
John Hancock Mutual Life

Alice Rosenblatt
Coopers & Lybrand LLP

Arnold Shapiro
Penn State University

Elias Shiu
University of Iowa

Michael Sze
Sze Associates Ltd.

Joseph Tan
National Actuarial Network

Ronnie Tan
AEGON

Richard Wendt
Tower Perrin

Colin Ramsay
Managing Editor

Margo Young
Technical Editor

© Copyright December 2002

Absalom Press, Inc.

P.O. Box 22098, Lincoln, NE 68542-2098, USA.

Journal of Actuarial Practice ISSN 1064-6647
