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XXXIVth International ASTIN Colloquium 24–27 August 2003, Berlin

General information

The XXXIVth International ASTIN Colloquium took place in the German capital city of Berlin from 24 to 27 August. The program featured seven invited lecturers and 42 contributed papers. Due to time restrictions, only 18 of the contributed papers could be presented in plenum; the others were made available as posters. During two special poster sessions of one hour each, these papers could be viewed and discussed with the authors. All papers were made available on a CD ROM distributed to participants at the beginning of the conference.

The colloquium was attended by about 290 participants from 34 countries. A welcoming reception took place on Sunday, 24 August on the rooftop terrace of the Dresdner Bank building that offered a fantastic view of the Brandenburger Tor.

Scientific program

I would like to mention briefly four of the main topics of the conference: new international solvency standards, the implications of genetic medicine for life insurance, loss reserving, and copulae.

On Monday morning, the conference was opened by Paul Embrechts with a talk on insurance analytics. In his talk, he gave a broad overview of this relatively new field. For a good definition of the actuarial profession he referred to the website of Britain's professional actuaries (www.actuaries.org.uk). Paul Embrechts pointed to the importance of using stress testing to evaluate the effect of extreme events. One topic of his talk was the importance of the new Basel II standards for the actuarial profession.

Basel II was the topic of another invited lecture. On Wednesday afternoon, the last talk of the conference was given by Harry Panjer on the development of international solvency standards. He supported a multi-pillar approach like the one in Basel II. Luckily for the actuarial profession, there are actuaries involved in the process of determining the new standards for insurance companies.

Tuesday morning brought two talks on a completely different topic: genetic medicine and its implications for insurance underwriting. First, Jens Reich, in a very interesting lecture, explained the basics of deciphering the human genome. He continued with an introduction into the production of human embryonic stem cell lines, followed by the much discussed topic of cloning animals. He concluded with the discussion whether it might become possible to predict diseases genetically.

This led to the next lecture, given by Jean Lemaire and Angus MacDonald. They focused on the question of whether advances in genetic testing might make some individuals uninsurable. We learned about single and multifactorial diseases, and genetically inherited sicknesses in families. Markov chain methods are used to predict the corresponding probabilities.

Loss reserving techniques were handled in several lectures. Greg Taylor, in his invited lecture, gave an overview of the different loss reserving techniques and how they can be classified. Gerhard Quarg introduced us to a new and very promising advance, developed by Munich Re, on the chain ladder method, whereby the difference between paid and incurred IBNR estimates is examined more closely.

The fourth main topic of the conference was again the use of copulae. In several talks we learned more about when to use which copula, to give lower and upper bounds for copulae, and which copulae have properties like invariance and stability.

Of course there were many other interesting lectures on various topics, such as extreme value theory or credibility. Please have a look at www.astin2003.de to download the complete papers.

Social programme and outlook

As usual at ASTIN conferences, the organisation team did a great job not only in putting together a high-level scientific program, but in organising an exciting social program as well. Thus we had the opportunity to attend a variété performance in one of Berlin's "in" theatres on Monday. On Tuesday, a boat tour on the Wannsee was organised with musical support by a shanty choir. The traditional gala dinner on Wednesday took place at the Museum of Communication.

The next International ASTIN Colloquium will be held in Bergen, Norway, from 6–9 June 2004.

Eva Kreutzberger

