

2011 – 2013 Grant Recipients

The following research grants were awarded in 2013:

Application	Organisation/s	Project title	Total Value (\$)	Notes
Evans, Royal	UNSW	Human capital analysis for financial institution regulation	\$20,000	Final Report/Paper received
Shauna Ferris	Macquarie University	A study of portable long service schemes in Australia	\$20,000	Final Report/Paper received
Colin Grenfell	None	Australian investment performance 1959 – 2013 (and investment assumptions for stochastic models)	\$16,000	Final Report/Paper received
Egon Kalotay	Macquarie University	Flexible models of losses on default of corporate debt	\$17,000	Final Report/Paper received
Hugh Miller	TaylorFry	Better PPCA models using GLMs	\$9,000	Final Report/Paper received
Sachi Pucal	Macquarie University	Microinsurance. Better. Smarter	\$15,000	Final Report/Paper received
Sims, McGuire	TaylorFry	Robotic reserving for General Insurance	\$10,450	Final Report/Paper received
Leonie Tickle, Nick Parr, Jackie Li	Macquarie University	The cost of living longer: projecting the effects of prospective mortality improvement on economic support ratios for a selection of OECD countries	\$18,500	Final Report/Paper received
Stefan Truek	Macquarie University	Modelling climate impacted risks with generalised additive models for location, scale and shape	\$38,000	Final Report/Paper received
Jonathan Ziveyi, Kata Ignatieva, Michael Sherris	UNSW	Hedging longevity risk in long-dated life insurance contracts	\$15,000	Final Report/Paper received
Anthony Asher	UNSW	Engaging the major retirement system issue	\$5,000	Final Report/Paper received

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Greg Taylor, Therese Walsh	Taylor Fry	Meyers-Shi finalization date	\$10,000	Final Report/Paper received
Greg Taylor, Ash Evans	UNSW	The Hierarchical Kalman Filter	\$12,000	Final Report/Paper received
Benjamin Avanzi, Greg Taylor, Bernard Wong	UNSW	An Innovative approach to stochastic claims reserving with dependence	\$35,000	Final Report/Paper received
Greg Taylor, Dimitri Semenovich	Taylor Fry	Robust Reserving	\$12,000	Final Report/Paper received
Elayne Grace		Learning from risks of the past	\$7,000	Final Report/Paper received
Ken Siu, John Lau, David Pitt, Leonie Tickle, Stefan Tureck, Xian Zhou	Macquarie University	A Bayesian nonparametric approach for corporate default risk analysis	\$22,000	Final Report/Paper received
Jackie Li, Leonie Tickle, Nick Parr	Macquarie University	An evaluation of the forecasting performance of the Poisson Common factor model	\$13,000	Final Report/Paper received
Tim Kyng	Macquarie University	Financial Literacy of Retirees and their decisions about Retirement Village residency	\$5,000	Final Report/Paper received
Naomi Edwards		Carbon Stocks in Australia – How will they fare under the ETS?	\$25,000	Final Report/Paper received
Peter Mulquiney	Taylor Fry	Model Error by neural net	\$9,750	Final Report/Paper received

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Jonathan Ziveyi & Mike Sherris	UNSW	Mortality-linked option pricing	\$37,862	Final Report/Paper received
John Evans & Glenn Langton	UNSW	An analysis of temporal effects on correlations between asset classes and implication for investment strategies	\$27,200	Final Report/Paper received
David Pitt	Macquarie University	Actuarial applications of model selection strategies using the Gibbs Sampler	\$10,661	Final Report/Paper received
Sachi Purcal	Macquarie University	Capital issues for a mutual health fund in Australia	\$14,215	Final Report/Paper received
Tak Kuen Siu	Macquarie University	Fair valuation of modern insurance products under GARCH-type models	\$18,657	Final Report/Paper received
Xian Zhou	Macquarie University	Enhanced models of disability and medical costs	\$15,636	Final Report/Paper received