

16th INTERNATIONAL SUMMER SCHOOL 2003
OF THE SWISS ASSOCIATION OF ACTUARIES ON

CREDIBILITY AND ITS APPLICATIONS

Monday, September 22 to Friday, September 26, 2003

Brief outline The course is based on the revised material from the lectures by Professors Hans Bühlmann and Alois Gisler at the Swiss Federal Institute of Technology Zurich. The main topics are

Basic concepts	Individual and Collective Premiums Credibility Premium as a practical way to find the best experience rating procedure
Standard Models	Bühlmann-Straub Regression (Hachemeister) Hierarchical Multidimensional Treatment of large claims
State Space Modelling	Evolutionary Models Reinterpretation of the Collective in an evolutionary setting

Faculty Experienced teachers, including Professor Hans Bühlmann and Professor Alois Gisler as main lecturers.

Language English

Participants Practicing actuaries as well as researchers with knowledge of probability and statistics.

Fee Swiss Francs 1,400. This price includes tuition, hotel accommodation (single room) and full board.

Location Hotel Seeblick, CH-6376 Emmetten (near the Lake of Lucerne).

Dates Monday, September 22 (morning) to Friday, September 26 (noon) 2003. The participants are expected to arrive on Sunday, September 21, 2003.

Hans Bühlmann
Alois Gisler
Scientific Directors

André Dubey
Responsible for
the International
Summer School

Herbert Lüthy
President of the Swiss
Association of Actuaries

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REGISTRATION FORM

Mr. /Ms.

Please type or use block letters

Name, First Name _____

Mailing Address _____

Education, Age _____

Employer _____

Present function _____

Phone (Work) _____

Fax (Work) _____

E-Mail _____

Date and Signature _____

This form should be sent or faxed by April 30, 2003 to

Swiss Association of Actuaries
c/o Swiss Re
Mythenquai 50/60
P.O. Box
CH-8022 Zurich

Fax + 41 43 285 47 54

The number of participants is limited. You will be informed by the end of May 2003, wether your application is accepted.