

**CEPAR Honours Workshop**

**17 August, 2012**

**UNSW, Australian School of Business Building,**

**Business Lounge, West Wing, Level 6**

**Event Program**

9.45am – 10.00am	Arrival and registration UNSW, Australian School of Business Building, Business Lounge, West Wing, Level 6
10.00am – 10.10am	Welcome to the 2012 CEPAR Honours Workshop <b>Professor John Piggott</b> , Director ARC Centre of Excellence in Population Ageing Research Australian School of Business, UNSW
10.10am – 10.50am	<b>Qiming Zhou, School of Risk and Actuarial Studies, UNSW</b> A subordinated Markov Model for Australian Mortality Experience <b>Discussant: Ralph Stevens</b>
<b>10.50am – 11.30am</b>	<b>Morning tea</b>
11.30am – 12.10pm	<b>Andy Wong, School of Risk and Actuarial Studies, UNSW</b> Impact of Pricing on Natural Hedging of Longevity Risk <b>Discussant: Ramona Meyricke</b>
12.10pm – 12.50pm	<b>Daniel Cho, School of Risk and Actuarial Studies, UNSW</b> An Analysis of Reverse Mortgage Payout Design <b>Discussant: Katja Hanewald</b>
<b>12.50pm – 2.00pm</b>	<b>Lunch</b>
2.00pm - 2.40pm	<b>Shang Wu, Finance Discipline Group, University of Technology, Sydney (UTS)</b> Modelling Subjective Survival Probabilities <b>Discussant: Joelle Fong</b>
2.40pm - 3.20pm	<b>Alexandra Spicer, School of Finance and Economics, University of Technology, Sydney (UTS)</b> An Evaluation of Post-Retirement Portfolio Dynamics Using HILDA <b>Discussant: Elena Capatina</b>
<b>3.20pm – 3.30pm</b>	<b>Closing and afternoon tea</b>