

RPP Bibliography

<i>Theme Name:</i>	<i>Books</i>		
Babbel, David F. Fabozzi, Frank J.		Book - Investment Management for Insurers	
Bradford, David F.	RPP-132	Book - The Economics of Property-Casualty The Economics of Property-Casualty Insurance	1998
Cummins, J. David Derrig, Richard A.		Book - Financial Models of Insurance Solvency Financial Models of Insurance Solvency	
Cummins, J. David Harrington, Scott E.	RPP-133	Book - Fair Rate of Return in Property-Liability Insuran Fair Rate of Return in Property-Liability Insurance	1987
Daykin, Chris D. Pentikäinen, Teivo Pesonen, M.		Book - Practical Risk Theory for Actuaries Practical Risk Theory for Actuaries	
Dionne, Georges		Book - Contributions to Insurance Economics Contributions to Insurance Economics	
Dionne, Georges Harrington, Scott E.		Book - Foundations of Insurance Economics Foundations of Insurance Economics	
Froot, Kenneth A.		Book - The Financing of Catastrophe Risk The Financing of Catastrophe Risk	
Goovaerts, M. J. de Vylder, F. Haezendonck, J.		Book - Premium Calculation in Insurance Premium Calculation in Insurance	
Lo, Andrew W. MacKinlay, A. Craig		Book - A Non-Random Walk Down Wall Street A Non-Random Walk Down Wall Street	
Lo, Andrew W. MacKinlay, A. Craig Campbell, John Y.		Book - The Econometrics of Financial Markets The Econometrics of Financial Markets	
Politis, Dimitris N. Romano, Joseph P.	RPP-228	Book - Springer Series in Statistics Subsampling - Springer Series in Statistics	1999
Vanderhoof, Irwin T. Altman, Edward I.		Book - The Fair Value of Insurance Liabilities The Fair Value of Insurance Liabilities	

Theme Name:		CAPM/Asset Pricing			
Barber, Brad M. Lyon, John D.	RPP-4	Journal of Finance	52	2	June 1997
Brennan, Michael J. Subrahmanyam, Avani	RPP-7	Journal of Financial Economics Market Microstructure and Asset Pricing: On the Compensation for Illiquidity in Stock Returns	41	3	July 1996
Campbell, John Y.	RPP-238	NBER Working Paper Asset Pricing at the Millennium	7589		March 2000
Cochrane, John H.	RPP-188	NBER Working Paper New Facts in Finance	7169		June 1999
Conner, James Korajczyk, Robert A.	RPP-185	Journal of Financial Economics Performance Measures with the Arbitrage Pricing Theory	15	3	March 1986
Fama, Eugene F.	RPP-198	Journal of Financial and Quantitative Analysis Multifactor Portfolio Efficiency and the Multifactor Asset Pricing	31	4	December 1996
Fama, Eugene F.	RPP-197	Journal of Financial and Quantitative Analysis Determining the Number of Priced State Variables in the ICAPM	33	2	June 1998
Fama, Eugene F. French, Kenneth R.		Journal of Finance The CAPM is Wanted, Dead or Alive			
Fama, Eugene F. French, Kenneth R.	RPP-202	Journal of Financial Economics Common Risk Factors in the Returns on Stocks and Bonds	33	1	February 1993
Fama, Eugene F. French, Kenneth R.	RPP-125	Journal of Financial Economics Industry Costs of Equity	43	2	February 1997
Fama, Eugene F. French, Kenneth R.	RPP-201	Journal of Finance Size and Book-to-Market Factors in Earnings and Returns	50	1	March 1995
Fama, Eugene F. French, Kenneth R.	RPP-203	Journal of Finance The Cross-Section of Expected Stock Returns	47	2	June 1992
Fama, Eugene F. French, Kenneth R.	RPP-204	Journal of Financial Economics Business Conditions and Expected Returns on Stocks and Bonds	25	1	November 1989
Fama, Eugene F. French, Kenneth R.	RPP-200	Journal of Finance Multifactor Explanations of Asset Pricing Anomalies	51	1	March 1996
Ferson, Wayne E. Gibbons, M.R.	RPP-191	Journal of Financial Economics Testing Asset Pricing Models with Changing Expectations and an Unobservable Market Portfolio	14		1985
Fortune, Peter	RPP-223	New England Economic Review Are Stock Returns Different Over Weekends? A Jump Diffusion Analysis of the "Weekend Effect"			Nov./Dec. 1999
Kaplan, Paul D. Peterson, James D.	RPP-219	Financial Management Full-Information Industry Betas	27	2	Summer 1998
Kaplan, Paul D. Ibbotson, Roger G. Peterson, James D.	RPP-2	Journal of Portfolio Management Estimates of Small Stock Betas are Much Too Low			Summer 1997
Kent, Daniel Titman, Sheridan	RPP-5	Journal of Finance Evidence on the Characteristics of Cross Sectional Variation in Stock Returns	52	1	March 1997

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Korajczyk, Robert A. Connor, Gregory	RPP-206	Journal of Financial Economics	21	2	September 1988
Korajczyk, Robert A. Connor, Gregory	RPP-205	Journal of Finance A Test for the Number of Factors in an Approximate Factor Model	48	4	September 1993
Kothari, S.P. Shanken, Jay	RPP-209	Journal of Financial Economics Book-to-Market, Dividend Yield, and Expected Market Returns: A Time-Series Analysis	44	2	May 1997
MacKinlay, A. Craig	RPP-208	Journal of Financial Economics Multifactor Models do not Explain Deviations from the CAPM	38	1	May 1995
MacKinlay, A. Craig Pastor, Lubos	RPP-143	NBER Working Paper Asset Pricing Models: Implications for Expected Returns and Portfolio Selection	7162		June 1999
Mei, Jianping Campbell, John Y.	RPP-28	Review of Financial Studies Where Do Betas Come From? Asset Price Dynamics and the Sources of Systematic Risk	6	3	1993
Pastor, Lubos Stambaugh, Robert F.	RPP-148	Journal of Finance Costs of Equity Capital and Model Mispricing	54	1	February 1999
Muller, H.H.	RPP-110	ASTIN Bulletin Economic Premium Principles in Insurance and the Capital Asset Pricing Model	17	2	1987
Shanken, Jay	RPP-211	Journal of Econometrics Intertemporal Asset Pricing	45	1	July/Aug 1990
Taylor, Greg C.		Risk, Capital and Profit in Insurance			
Stulz, Rene M.	RPP-221	Eastern Finance Association Address What's Wrong with Modern Capital Budgeting?			April 1999
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Sueur, H. Dalaud, R. Gamrowski, B.	RPP-104	Quants lte, Beta Est		17	March 1995
Young, David S. Berry, Michael A. Harvey, David W. Page, John R.	RPP-29	Journal of Financial and Quantitative Analysis Macroeconomic Forces, Systematic Risk, and Financial Variables: An Empirical Investigation	26	4	Dec. 1991

Theme Name:		General Finance				
Barberis, Nicholas Huang, Ming Santos, Tano	<i>NBER Working Paper</i> Prospect Theory and Asset Prices					
Bellity, L.	<i>RPP-106 Quants</i> Focusing on Fuzzy Finance			23		September 1996
Boulier, J. F. Dalaud, R. Brabant, A. Dieu, A. L.	Market Risk: A High Profile Model					
Boulier, J. F. Bourrette, R. Trussant, E.	<i>RPP-105 Quants</i> Options: The value of an Investment Vehicle			20		December 1995
Campbell, John Y.	<i>RPP-192 Economic Journal</i> A Variance Decomposition for Stock Returns		101	405		March 1991
Campbell, John Y. Ammer, John	<i>RPP-193 Journal of Finance</i> What Moves the Stock and Bond Markets? A Variance Decomposition for Long-Term Asset Returns		48	1		March 1993
Campbell, John Y. Shiller, Robert J.	<i>RPP-196 Journal of Finance</i> Stock Prices, Earnings, and Expected Dividends		43	3		July 1988
Campbell, John Y. Shiller, Robert J.	<i>RPP-194 Review of Financial Studies</i> The Dividend-Price Ratio and Expectations of Future Dividends and Discount Factors		1	3		1988
Chang, Carolyn W.	<i>RPP-213 Journal of Financial Research</i> A No-Arbitrage Martingale Analysis for Jump-Diffusion Valuation		18	3		Fall 1995
Cornell, Bradford	<i>RPP-37 Journal of Business</i> Risk, Duration and Capital Budgeting: New Evidence on Some Old Questions		72	2		April 1999
Dalaud, R. Soubie, G.	Risk Premium and Stockmarket Investment					
Evans, Martin D. D.	<i>RPP-101 Journal of Finance</i> Real Rates, Expected Inflation and Inflation Risk Premia		LIII	1		February 1998
Fama, Eugene F.	<i>RPP-199 Journal of Business</i> Discounting Under Uncertainty		69	4		October 1996
Ferson, Wayne E. Locke, Dennis H.	<i>RPP-207 Management Science</i> Estimating the Cost of Capital Through Time: An Analysis of the Sources of Error		44	4		April 1998
Froot, Kenneth A. Stein, Jeremy C.	<i>RPP-9 Journal of Financial Economics</i> Risk Management, Capital Budgeting, and Capital Structure Policy for Financial Institutions: An Integrated Approach		47	1		Jan. 1998
Gerber, Hans U.	<i>RPP-187 North American Actuarial Journal</i> Pricing Perpetual Options for Jump Process		2	3		July 1998
Gerber, Hans U. Pafumi, Gerard	<i>RPP-186 North American Actuarial Journal</i> Utility Functions: From Risk Theory to Finance		2	3		July 1998
Kaplan, Steven N. Ruback, Richard S.	<i>RPP-152 Journal of Finance</i> The Valuation Of Cash Flow Forecasts: An Empirical Analysis		50	4		September 1995

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General Finance					
Lepeltier, M. Richard-Hidden, B.	RPP-103 The Cost of Capital	Quants	5	March 1992	
Merton, Robert C. Perold, Andre F.	RPP-177 Theory of Risk Capital in Financial Firms	Journal of Applied Corporate Finance	6	3	1993
Moore, James F.	RPP-171 Tail Estimation and Catastrophe Security Pricing: Can We Tell What Target We Hit if We are Shooting in the Dark?	Wharton Working Papers	99-14		March 1999
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		Option Pricing by Esscher Transforms			
Stambaugh, Robert F.		NBER Working Paper			
		Predictive Regressions			
Smith, Clifford W. Shanken, Jay	RPP-210 Implications of Capital Markets Research for Corporate Finance	Financial Management	25	1	Spring 1996
Theme Name:		History			
Borch, Karl H.	RPP-235 The Utility Concept Applied to the Theory of Insurance	ASTIN Bulletin	1		1961
Buhlmann, H.	RPP-236 An Economic Premium Principle	ASTIN Bulletin	11		1980
Callahan, Carolyn M. Mohr, Rosanne M.	RPP-22 The Determinants of Systematic Risk: A Synthesis	The Financial Review	24	2	May 1989
D'Arcy, Stephen P.	RPP-162 Use of the CAPM to Discount Property-Liability Loss Reserves	Journal of Risk and Insurance	55	3	September 1988
D'Arcy, Stephen P.	RPP-73 Revisions in Loss Reserving Techniques Necessary to Discount Property-Liability Loss Reserves	Proceedings of the Casualty Actuarial Society	LXXIV		1987
Derrig, Richard A.	RPP-84 The Development of Property-Liability Insurance Pricing Models in the United States 1969-1989	AFIR - 1st International Colloquium			1990
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Kahane, Yehuda Eden, Yoram	RPP-126 Moral Hazard and Insurance Market Structure	Risk, Information and Insurance			1990
Myers, Stewart C. Cohn, Richard A.	RPP-234 A Discounted Cash Flow Approach to Property-Liability Insurance Rate Regulation	Book - Fair Rate of Return in Property-Liability Insurance			1987
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Theme Name:		Insurance Risk				
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Babbel, David F.	RPP-225	Book - Investment Management for Insurers				1999
		Components of Insurance Firm Value, and the Present Value of Liabilities				
Bault, Todd R.		Proceedings of the Casualty Actuarial Society				
		Risk Loads for Insurers by Sholom Feldblum (Nov. 1990), Discussion by Stephen Philbrick (May 1991), Author's Reply to Discussion (Nov. 1993) - Discussion				
Bender, Robert K.	RPP-62	Proceedings of the Casualty Actuarial Society	LXXXIV			1997
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Butsic, Robert P.	RPP-224	Journal of Risk and Insurance	61	4		December 1994
		Solvency Measurement for Property-Liability Risk-Based Capital Applications				
Butsic, Robert P.	RPP-94	Book - Managing the Insolvency Risk of Insurance Companies				1991
		Determining the Proper Interest Rate for Loss Reserve Discounting				
Cummins, J. David	RPP-91	Journal of Finance	43	4		September 1988
		Risk-Based Premiums for Insurance Guaranty Funds				
Cummins, J. David Phillips, Richard D.	RPP-130	Book - The Handbook of Insurance Economics				
		Applications of Financial Pricing Models In Property-Liability Insurance				
Cummins, J. David Lamm-Tennant, Joan	RPP-93	Insurance: Mathematics and Economics	15	2		December 1994
		Capital Structure and the Cost of Equity Capital in the Property-Liability Insurance Industry				
Cummins, J. David Lee, Alice C.	RPP-19	Review of Quantitative Finance and Accounting	10	3		May 1998
		Alternative Models for Estimating the Cost of Equity Capital for Property/Casualty Insurers				
Cummins, J. David Derrig, Richard A.	RPP-1	North American Actuarial Journal	1	4		October 1997
		Fuzzy Financial Pricing of Property-Liability Insurance				
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		Financial Risk Management In the Insurance Industry - forthcoming				
Cummins, J. David Phillips, Richard D. Allen, Franklin	RPP-17	Journal of Risk and Insurance	65	4		December 1998
		Financial Pricing of Insurance for the Multiple-Line Insurance Company				
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D'Arcy, Stephen P. Garven, James R.	RPP-233	Journal of Risk and Insurance	57	3		September 1990
		Property-Liability Insurance Pricing Models: An Empirical Evaluation				
D'Arcy, Stephen P. Dyer, Michael A.	RPP-63	Proceedings of the Casualty Actuarial Society	LXXXIV			1997
		Ratemaking: A Financial Economics Approach				
Derrig, Richard A.	RPP-160	Journal of Risk and Insurance	61	4		December 1994
		Theoretical Considerations of the Effect of Federal Income Taxes on Investment Income in Property-Liability Ratemaking				

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Feldblum, Sholom	RPP-70		LXXXIII	1996
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Geman, Helyette Yor, Marc	RPP-20	Insurance: Mathematics and Economics	21	3 Dec. 1997
	Stochastic Time Changes in Catastrophe Option Pricing			
Gogol, Daniel F.	RPP-67	Proceedings of the Casualty Actuarial Society	LXXIX	1992
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Kozik, Thomas J.	RPP-72	Proceedings of the Casualty Actuarial Society	LXXXI	1994
	Underwriting Betas - The Shadows of Ghosts			
Kreps, Rodney E.	RPP-64	Proceedings of the Casualty Actuarial Society	LXXXIV	1997
	Parameter Uncertainty in (Log) Normal Distributions			
Kreps, Rodney E.	RPP-67	Proceedings of the Casualty Actuarial Society	LXXVII	1990
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	Estimating Between Line Correlations Generated by Parameter Uncertainty			
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Meyers, Glenn G. Schenker, Nathaniel	RPP-69	Proceedings of the Casualty Actuarial Society	LXXX	1993
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	Reinsurance in Arbitrage Free Markets				
Taylor, Greg C.	RPP-181	Journal of Risk and Insurance	61	4	December 1994
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	Premium Calculation Implications of Reinsurance Without Arbitrage				
Wang, Shaun	RPP-230	ASTIN Bulletin	26	1	1996
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Theme Name:		Misc.			
Embrechts, Paul	RPP-71	ETH Working Paper			July 1999
McNeil, Alexander		Correlation and Dependence in Risk Management: Properties and Pitfalls			
Straumann, Daniel					
Ferson, Wayne E.		Journal of Political Economy			
Harvey, Campbell R.		The Variation of Economic Risk Premiums			
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	Pricing of Contingent Claims in the One-Factor Term Structure Model - Working Paper				
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Theme Name:		Surplus Allocation		
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		Allocation of Surplus for a Multi-Line Insurer		
Myers, Stewart C.	RPP-127	AIB Working Paper		July 1999
Read, James		Surplus Allocations for Insurance Companies		
Perold, Andre F.	RPP-109	Harvard University Graduate School of Business Administration	N38	1997
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