**SUNDAY, JUNE 17, 2007**

4:00 p.m. – 6:30 p.m. **CAS Registration Desk –** East Registration

5:30 p.m. – 6:30 p.m. **Presentation to New Associates and Accompanying Persons –** Nutcracker Ballroom 3

6:30 p.m. – 7:30 p.m. **Welcome Reception** (Attendees & Registered Accompanying Persons only) – Marina

**MONDAY, JUNE 18, 2007**

7:00 a.m. – 5:00 p.m. **CAS Registration Desk –** East Registration

7:00 a.m. – 9:00 a.m. **Continental Breakfast** (Attendees & Registered Accompanying Persons only) – Fantasia Ballroom H

8:00 a.m. – 10:00 a.m. **Business Session, New Fellows/Associates Ceremony, Awards Presentation** – Fantasia Ballroom G

10:00 a.m. – 10:30 a.m. **Refreshment Break** – Fantasia Lobby

10:30 a.m. – 12:00 p.m. **General Session –** Fantasia Ballroom G
Traditional Actuarial Roles—Putting it All Together in an Enterprise Risk Management Framework (GS 1)

12:00 p.m. – 1:30 p.m. **Luncheon** (Attendees only) – Fantasia Ballroom H

1:30 p.m. – 3:00 p.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F | Fantasia Ballroom G | Nutcracker Ballroom 1 | Nutcracker Ballroom 2 | Nutcracker Ballroom 3 |
|---|---|---|---|---|---|---|---|
| V 1<br>Variance Paper Presentations “Extended Service Contracts, An Overview” and “Modeling Mortgage Insurance as a Multistate Process” | ERM 1<br>Introduction to ERM-The Measurements, Quadrants, Tools, and Solutions | C 8<br>The End of Free Sharing in the Insurance Industry | C 16<br>A Presentation About Presentations: Creating the "Dynamic Actuary" | C 15<br>Peer Reviews – Are We Doing Everything We Should? | C 3<br>Applications of “R” in Actuarial Modeling | C 17<br>Recent Enhancements to Rating Agency Models | C 27<br>Workers Compensation and Group Health Insurance-Comparisons of the Magnitude and the Cost Drivers of Medical Inflation |

3:00 p.m. – 3:30 p.m. **Refreshment Break –** Fantasia Lobby

**MONDAY, JUNE 18, 2007 (cont'd.)**

3:30 p.m. – 5:00 p.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F | Fantasia Ballroom G | Nutcracker Ballroom 1 | Nutcracker Ballroom 2 | Nutcracker Ballroom 3 |
|---|---|---|---|---|---|---|---|
| C 20<br>Seasoned Actuaries Section | ERM 2<br>A Capital Idea: Economic Capital as a Support to the ERM Process–But How Much is Too Much or Too Little? | C 7<br>Dynamic Risk Modeling: Completed Research & Project Update | C 14<br>The New NCCI Hazard Groups | C 5<br>The Business Case for Predictive Modeling | C 13<br>Mergers and Acquisitions in the Insurance Industry | C 10<br>Hot Claims Topics: Casualty Impacted Emerging Issues Management | C 11<br>A Look into the Florida Hurricane Catastrophe Fund (FHCF)'s Ability to Meet Its Obligations |

5:30 p.m. – 6:30 p.m. **Officers Reception for New Fellows and Accompanying Persons –** Fantasia Ballrooms P/Q

6:30 p.m. – 7:30 p.m. **Reception** (Attendees & Registered Accompanying Persons only) – Fantasia Ballroom H

**TUESDAY, JUNE 19, 2007**

7:00 a.m. –12:30 p.m. **CAS Registration Desk –** East Registration

7:00 a.m. – 9:00 a.m. **Continental Breakfast** (Attendees & Registered Accompanying Persons only) – Fantasia Ballroom J

8:00 a.m. – 9:30 a.m. **General Sessions:**
Florida Homeowners Insurance–How Big is the Availability Problem? Is There a Fair Solution? (GS 2) – Fantasia Ballroom G
Solvency II Roundtable (GS 3) – Fantasia Ballroom H

9:30 a.m. – 10:00 a.m. **Refreshment Break –**.Fantasia Lobby

10:00 a.m. – 11:30 a.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F | Fantasia Ballroom G | Nutcracker Ballroom 1 | Nutcracker Ballroom 2 | Nutcracker Ballroom 3 |
|---|---|---|---|---|---|---|---|
| V 2<br>Variance Paper Presentations "The Common Shock Model for Correlated Insurance Losses" and "Multivariate Copulas for Financial Modeling" | ERM 3<br>ERM Implementation – Real-Life Stories | C 9<br>Homeowners Insurance in Florida-The "Citizens" View | C 2<br>Actuarial Malpractice: Guide for a Practicing Actuary | C 12<br>Loss Reserve Ranges in Practice | C 24<br>The State of the Reinsurance Market | C 26<br>Uses of Modeling in Workers Compensation | C 21<br>Selecting a Claims TPA and the Potential Impact on Reserves |

## TUESDAY, JUNE 19, 2007 (cont'd.)

11:30 a.m. – 12:30 p.m. Lunch on your own

12:30 p.m. – 2:00 p.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F |
|---|---|---|---|
| C 19<br>Retention Modeling-How Do I Start Preparing Today? | ERM 4<br>The Power of an ERM Program – Diversification and Correlation | C 18<br>Recent New York Workers Compensation Reform | C 22<br>Starting Up and Maintaining a Captive Insurer |

6:30 p.m. – 9:30 p.m. **International Party/Buffet Dinner** (Attendees & Registered Accompanying Persons only) – Fantasia Ballrooms H/J

6:30 p.m. – 9:30 p.m. **Children's Party** – Nutcracker Ballrooms

## WEDNESDAY, JUNE 20, 2007

7:00 a.m. – 12:15 p.m. **CAS Registration Desk –** East Registration

7:00 a.m. – 9:00 a.m. **Continental Breakfast** (Attendees & Registered Accompanying Persons only – Fantasia Ballroom J

8:00 a.m. – 9:15 a.m. **Keynote Speaker:** Naomi Robbins – "Visual Presentation of Quantitative Information" (KS 1) – Fantasia Ballroom G

9:15 a.m. – 10:30 a.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F | Fantasia Ballroom H | Nutcracker Ballroom 1 | Nutcracker Ballroom 2 | Nutcracker Ballroom 3 |
|---|---|---|---|---|---|---|---|
| GBS 1<br>Writing Technical Papers That People Will Read-Part I | ERM 5<br>The Goal of ERM is to "Create Value"-But to Whom? | C 4<br>Assessment of Target Capital for General Insurance Firms | V 3<br>Variance Paper Presentation "Loss Reserve Estimates: A Statistical Approach for Determining 'Reasonableness'" | C 25<br>Use of Predictive Modeling in Claims Management | A 1<br>ASTIN Paper Presentations "A Closure-Based Regression Method" and "Various Extensions Based on Munich Chain Ladder Method" | A 2<br>ASTIN Paper Presentations "Continuous Monitoring: Look Before You Leap" and "Reinsurance Market Microstructure" | A 3<br>ASTIN Paper Presentations "Using Multi-Dimensional Credibility to Estimate Class Frequency Vectors in Workers Compensation" and "Understanding Split Credibility" |

9:30 a.m. – 12:30 p.m. **Optional Tour for Accompanying Persons**: Disney Institute Innovation in Action Tour

10:30 a.m. – 11:00 a.m. **Refreshment Break –** Fantasia Lobby

**WEDNESDAY, JUNE 20, 2007 (cont'd.)**

11:00 a.m. – 12:15 p.m. **Concurrent Sessions**

| Olympus A/B | Fantasia Ballrooms A/B | Fantasia Ballrooms C/D | Fantasia Ballrooms E/F | Fantasia Ballroom H | Nutcracker Ballroom 1 | Nutcracker Ballroom 2 | Nutcracker Ballroom 3 |
|---|---|---|---|---|---|---|---|
| GBS 2<br>Writing Technical Papers That People Will Read-Part II | ERM 6<br>ERM Case Studies | C 23<br>The State of the Property/Casualty Insurance Market in China | C 6<br>Data Quality and the Impact on Cat Modeling | C 1<br>2006 ARIA Prize Paper: "Estimating the Cost of Equity Capital for Property-Liability Insurers" | A 4<br>ASTIN Paper Presentations "Refining Reserve Runoff Ranges" and "Generalized Linear Models Beyond the Exponential Family with Loss Reserve Applications" | A 5<br>ASTIN Paper Presentations "Optimal Reinsurance for Variance Related Premium Calculation Principles" and "Enhancing Insurer Value Through Reinsurance, Dividends and Capital Optimization: An Expected Utility Approach" | A 6<br>ASTIN Paper Presentations "An Introduction to Insurer Strategic Risk" and "An Introduction to Insurer Operational Risk" |

~~~ Conclusion of 2007 CAS Spring Meeting ~~~
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