To CAS Members:

This is the Summer 1999 Edition of the Casualty Actuarial Society Forum. It contains eight Dynamic Financial Analysis Discussion Papers and one additional paper.

The Casualty Actuarial Society Forum is a non-refereed journal printed by the Casualty Actuarial Society. The viewpoints published herein do not necessarily reflect those of the Casualty Actuarial Society.

The CAS Forum is edited by the CAS Committee for the Casualty Actuarial Society Forum. Members of the committee invite all interested persons to submit papers on topics of interest to the actuarial community. Articles need not be written by a member of the CAS, but the paper's content must be relevant to the interests of the CAS membership. Members of the Committee for the Casualty Actuarial Society Forum request that the following procedures be followed when submitting an article for publication in the Forum:

1. Authors should submit a camera-ready original paper and two copies.
2. Authors should not number their pages.
3. All exhibits, tables, charts, and graphs should be in original format and camera-ready.
4. Authors should avoid using gray-shaded graphs, tables, or exhibits. Text and exhibits should be in solid black and white.
5. Authors should submit an electronic file of their paper using a popular word processing software (e.g., Microsoft Word and WordPerfect) for inclusion on the CAS Web Site.

The CAS Forum is printed periodically based on the number of call paper programs and articles submitted. The committee publishes two to four editions during each calendar year.

All comments or questions may be directed to the Committee for the Casualty Actuarial Society Forum.

Sincerely,

Janet G. Lockwood, CAS Forum Chairperson

The Committee for the Casualty Actuarial Society Forum

Janet G. Lockwood, Chairperson
Dennis L. Lange, Vice Chairperson
Kasing Leonard Chung Therese A. Klodnicki
The 1999 CAS DFA Discussion Papers
Presented at the
1999 Seminar on Dynamic Financial Analysis
July 19-20, 1999
Drake Hotel
Chicago, Illinois

The Summer 1999 Edition of the CAS Forum is a cooperative effort of the CAS Forum Committee and the CAS Committee on Dynamic Financial Analysis. The call for papers was initiated in 1998 by the Valuation and Financial Analysis Committee.

The Committee on Dynamic Financial Analysis is pleased to present eight papers prepared in response to its 1999 DFA Call for Discussion Papers, entitled “Parameterizing Models.” These papers include papers that will be discussed by the authors at the 1999 CAS Seminar on Dynamic Financial Analysis, July 19-20, in Chicago, Illinois.

CAS Dynamic Financial Analysis
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