

## INDEX TO VOLUME LXXXIII

	<b>Page</b>
1996 EXAMINATIONS—SUCCESSFUL CANDIDATES .....	694
ADDRESS TO NEW MEMBERS	
Michael L. Toothman—May 13, 1996 .....	166
Michael Fusco—November 11, 1996 .....	657
ALLOCATED LOSS ADJUSTMENT EXPENSE LIABILITIES	
Ruth E. Salzmnn .....	101
BEER, ALBERT J.	
Presidential Address—November 11, 1996 .....	661
BOOR, JOSEPH A.	
Paper: Complement of Credibility; The .....	1
BRAITHWAITE, PAUL	
Report of the Vice President—Administration .....	690
COMPETITIVE MARKET EQUILIBRIUM RISK LOAD FORMULA FOR CATASTROPHE RATEMAKING; THE	
Glenn G. Meyers .....	563
Discussion by James E. Gant .....	601
COMPLEMENT OF CREDIBILITY; THE	
Joseph A. Boor .....	1
ESTIMATING THE PREMIUM ASSET ON RETROSPECTIVELY RATED POLICIES	
Michael T. S. Teng and Miriam E. Perkins .....	611
EXAMINATIONS—SUCCESSFUL CANDIDATES, 1996 .....	694
FELDBLUM, SHOLOM	
Paper: Personal Automobile Premiums: An Asset Share Pricing Approach for Property/Casualty Insurance .....	190

## INDEX—CONTINUED

	<b>Page</b>
Paper: NAIC Property/Casualty Insurance Company Risk-Based Capital Requirements . . . . .	297
Paper: Interest Rate Risk and Capital Requirements for Property/Casualty Insurance Companies . . . . .	490
Discussion: Underwriting Betas—The Shadows of Ghosts . . . . .	648
FINANCIAL REPORT . . . . .	693
FOSSA, E. FREDERICK	
Obituary . . . . .	736
FUSCO, MICHAEL	
Address to New Members—November 11, 1996 . . . . .	657
GANT, JAMES E.	
Discussion: Competitive Market Equilibrium Risk Load Formula for Catastrophe Ratemaking; The . . . . .	601
GOGOL, DANIEL F.	
Paper: Pricing to Optimize an Insurer's Risk-Return Relation . . . . .	41
HALLIWELL, LEIGH J.	
Paper: Loss Prediction by Generalized Least Squares . . . . .	436
HODES, DOUGLAS M.	
Paper: Interest Rate Risk and Capital Requirements for Property/Casualty Insurance Companies . . . . .	490
INTERACTION OF MAXIMUM PREMIUMS, MINIMUM PREMIUMS, AND ACCIDENT LIMITS IN RETROSPECTIVE RATING; THE	
Howard C. Mahler . . . . .	75
INTEREST RATE RISK AND CAPITAL REQUIREMENTS FOR PROPERTY/CASUALTY INSURANCE COMPANIES	
Douglas M. Hodes and Sholom Feldblum . . . . .	490

## INDEX—CONTINUED

	<b>Page</b>
INTRODUCTION TO MARKOV CHAIN MONTE CARLO METHODS AND THEIR ACTUARIAL APPLICATIONS; AN	
David P. M. Scollnik .....	114
LOSS PREDICTION BY GENERALIZED LEAST SQUARES	
Leigh J. Halliwell .....	436
MAHLER, HOWARD C.	
Paper: Interaction of Maximum Premiums, Minimum Premiums, and Accident Limits in Retrospective Rating; The .....	75
MEYERS, GLENN G.	
Paper: Competitive Market Equilibrium Risk Load Formula for Catastrophe Ratemaking; The .....	563
MINUTES	
1996 Spring Meeting (May) .....	171
1996 Annual Meeting (November) .....	669
NAIC PROPERTY/CASUALTY INSURANCE COMPANY RISK-BASED CAPITAL REQUIREMENTS	
Sholom Feldblum .....	297
OBITUARIES	
E. Frederick Fossa .....	736
Albert J. Walsh .....	739
Dewey G. Williams .....	740
Hubert W. Yount .....	742
PERKINS, MIRIAM E.	
Paper: Estimating the Premium Asset on Retrospectively Rated Policies .....	611
PERSONAL AUTOMOBILE PREMIUMS: AN ASSET SHARE PRICING APPROACH FOR PROPERTY/CASUALTY INSURANCE	
Sholom Feldblum .....	190

**INDEX—CONTINUED**

	<b>Page</b>	
PRICING TO OPTIMIZE AN INSURER'S RISK-RETURN RELATION		
Daniel F. Gogol .....	41	
PRESIDENTIAL ADDRESS—NOVEMBER 11, 1996		
Albert J. Beer .....	661	
REPORT OF THE VICE PRESIDENT—ADMINISTRATION .....		690
SALZMANN, RUTH E.		
Paper: Allocated Loss Adjustment Expense Liabilities .....	101	
SCOLLNIK, DAVID P. M.		
Paper: Introduction to Markov Chain Monte Carlo Methods and their Actuarial Applications; An .....	114	
TENG, MICHAEL T. S.		
Paper: Estimating the Premium Asset on Retrospectively Rated Policies .....	611	
TOOTHMAN, MICHAEL L.		
Address to New Members—May 13, 1996 .....	166	
UNDERWRITING BETAS—THE SHADOWS OF GHOSTS		
Thomas J. Kozik (November 1994) Discussion by Sholom Feldblum .....	648	
WALSH, ALBERT J.		
Obituary .....	739	
WILLIAMS, DEWEY G.		
Obituary .....	740	
YOUNT, HUBERT W.		
Obituary .....	742	