

**2009 Australian Actuarial Research Grant Recipients
[for research projects in 2010]**

Application	Organisation(s)	Project title
Grants of between \$20 000 and \$35 000:		
Dr Benjamin Avanzi & Dr Bernard Wong	UNSW	On the economic value of aggregating dependent portfolios
Dr Bernard Wong & Associate Professor John Evans	UNSW	Adequacy of the SGL & Age Pension System to fund the retirement needs of Australians
Dr Jinxia Zhu & Dr Feng Chen	UNSW	Dividend optimisation problems under Markov regime switching collective risk models
Grants of between \$10 000 and \$20 000:		
Dr Peter Mulquiney, Dr Ash Evans & Dr Greg Taylor	Taylor Fry Consulting Actuaries	Adaptive Reserving with Neural Networks
Dr David Pitt and Dr Yan Wang	UniMelb/RMIT	Claim termination for Income Protection Insurance and Data Mining
Associate Professor Leonie Tickle & Associate Professor Heather Booth	Macquarie University/ANU	Prospects for Longevity in Australia
Grants of between \$5000 and \$10 000:		
Professor Richard Madden, Professor Lisa Jackson Pulver, Professor Ian Ring, Dr Len Smith & Associate Professor Leonie Tickle	USyd/UNSW/ANU/Macquarie University	Estimated Life Expectancy for Aboriginal and Torres Strait Islander Australians
Dr Julie Sims	Taylor Fry Consulting Actuaries	Risk Margin Monitoring
Dr Xueyuan Wu & Dr Shuanming Li	UniMelb	On the Recursive Evaluation of Aggregate Claims for a Large Family of Claim Number Distributions