

Call for Papers

Giuseppe Ottaviani Prize on Insurance

In recent years, the European Union has been actively working for a harmonization of the various European markets. In this process of establishment, new issues are continuously arising, challenging both academics and practitioners to explore new areas of research and develop original ideas.

Specifically, the insurance systems and markets are increasing steadily toward a state of conceptual maturity. Nonetheless, a number of issues – crossing from financial-reporting to solvency-measurement – still present open questions, and hence, are calling for further investigations.

Giuseppe Ottaviani, who died 10 years ago, was the Italian scholar who innovated financial mathematics and actuarial science in the light of changes due to the economic and legislative developments in the last decades. In the framework mentioned above, the Giuseppe Ottaviani (G.O.) Prize on Insurance aims to stimulate the interest in theoretical and applied research within the fields of risk management, insurance and actuarial science, with an emphasis on the transitional effects of new regulations in the single markets.

The G.O. Prize is intended for young researchers below 35 years of age, submitting an original paper on topics that should include, but not limited to, one of the following areas:

- Technical and actuarial effects of regulatory interventions on the management of insurance activities;
- Innovative tools of integrated risk management (in life insurance and pension funds);
- Financial reporting and the fair valuation of insurance products;
- ALM and the measurement of solvency (solvency II);

The winner will receive an amount of 3000 Euro and, in addition, his/her paper will be considered for publication in the Italian Journal of Actuaries. An academic-based scientific committee will provide double refereeing for each submitted paper.

Papers in English or Italian should preferably not exceed 30 pages (including appendices and references) and be emailed to

goprize@italian-actuaries.org

A copy should also be sent by post to:

Premio Giuseppe Ottaviani
Istituto Italiano degli Attuari
Via del Corea 3
00186 Roma, Italy

The deadline for submission is end of September 2005.