

NOTES ON OTHER ACTUARIAL JOURNALS

SWITZERLAND

SWISS ASSOCIATION OF ACTUARIES

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- HUBER, H. *Zu den dynamischen Methoden in der Versicherungsmathematik: Neue Bedingungen, die das Bestehen relativer finanzieller Beharrungszustände gewährleisten/Anwendung in der Krankenversicherung.* The author establishes a model of social insurance based on the assumption of a perennial population and investigates the stable situation. The model is applied to different funding methods for Swiss health insurance.
- BEINHAUER, R. *Eine allgemeine Versicherung auf mehrere Leben und ihre Deckungskapitalien.* The author looks at an insurance market based on a group of insured lives. An expression for the reserves is derived based on the transition probabilities of the underlying Markov process.
- CHUARD, M. and P. *La Réactivité des Invalides dans les Rentes Futures d'Invalidité.* The paper gives actuarial methods which take into account the impact of rehabilitation on contingent invalidity annuities. A numerical example is presented.
- WILKIE, A. D. *Stochastic Investment Models and their Actuarial Applications.* Several stochastic investment models are presented and their actuarial applications are discussed.
- AEBI, M., EMBRECHTS, P. and MIKOSCH, T. *A Large Claim Index.* The notion of a large claim index is introduced which will allow one to distinguish between various families of claim distributions on the basis of their appropriateness in modelling catastrophic events.
- LEMAIRE, J. *Three Actuarial Applications of Decision Trees.* Three different actuarial applications of decision trees are presented: to evaluate the benefits of smoke detector laws; compare fixed-rate and adjustable-rate mortgage loans; and help a life insurance underwriter to select the medical examination strategy.
- MÜLLER, M. *Die Kostenentwicklung im schweizerischen Gesundheitswesen und die Erhöhungen der Arzt- und Spitaltarife in einer Gegenüberstellung.* The paper shows the relationship between cost increases paid by sickness funds and higher hospital costs and medical practitioners' fees. Using an index method, these growth rates can be separated into distinct factors showing the relationship with cost of living and growth in numbers of doctors. This implies possible savings potential in different health services.
- HORT, M. *Recherche de l'état stationnaire d'une population.* The author examines various aspects of the convergence of the population to the stationary or stable state. Migration is neglected, and birth and mortality rates are assumed to be constant.