







Joint Risk Management Section Research Hour

LOUISE FRANCIS, FCAS, MAAA
Francis Analytics and Actuarial Data Mining, Inc
CAS Annual Meeting, November, 2015

JRMS Research

Project Stage	Project Name
Early Stage	Parameter Uncertainty
Early Stage	ERM Stakeholder Buy-in
Early Stage	Country Risk Officer
Early Stage	Systemically Important Financial Institution
Early Stage	2015 Emerging Risk Survey
Mid Stage/Research Underway	2015 ERM Symposium CFP
Mid Stage/Research Underway	Climate Change-Phase 2
Near Completion	2014 Emerging Risk Survey
Near Completion	Risk Implications of Unemployment and Underemployment
Complete	ORSA Process Implementation for Internal Stakeholders
Complete	Advancing ERM in Canada
Complete	Low Interest Rates
Complete	Natural Resource Sustainability
Complete	Risk Assessment Applications of Fuzzy Logic
Complete	2014 ERM Symposium CFP

Joint Risk Management Section

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JRMS Research Budget

- 2013 - \$185,400
- 2014 - \$106,000
- 2015 - \$105,475



JRMS 2015 Research Allocation

Projects

- ERM Symposium CFP
- 2015 Emerging Risk Survey
- Country Risk Officer
- Parameter Uncertainty
- ERM Stakeholder Buy-In



Why This Session

- A lot of Research funded by JRMS
- We need to communicate this research to the members of our actuarial organizations
- A goal – more people will visit the site and download the papers



Where to Find the Research?

- Go to <https://www.soa.org/Professional-Interests/Joint-Risk-Management/Joint-Risk-Management-Section.aspx>



Resources on the Web Site

Joint Risk Management Section    **Actuarial**
Risk is Opportunity™

The Society of Actuaries (SOA), Casualty Actuarial Society (CAS) and Canadian Institute of Actuaries (CIA) jointly sponsor the Risk Management Section. The purpose of the Risk Management Section is to further the education and research in the area of risk management and establish leading risk management techniques. These efforts should help to increase the profile of the actuarial profession as being leaders in the field and should be rigorous and based on sound principles such that the resulting techniques are broadly transportable across disciplines and industries. [Objectives](#)



Latest News
[The How to Review an ORSA e-book is now available](#)
[Access EBSCO Risk Management E-library](#)




Upcoming Events
[ORSA Discussion, Virtual Town Hall Meeting - Nov 5](#)
[2015 SOA Annual Meeting & Exhibit - Oct. 11-14](#)
[SOA Calendar](#)

Publications
[Risk Management Newsletter Aug 2015](#)
[English Version](#) | [French Version](#)
[Risk Management Newsletter Mar 2015](#)
[English Version](#) | [French Version](#)
[Risk Management Newsletter - Dec 2014](#)
[English Version](#) | [French Version](#)
Past Issues
[Down but not Out: A Cost of Capital Approach to Fair Value Risk Margins](#)
[Essays and White Papers](#)
[Risk Management - Part Four: Incentive Compensation—The Circle of Blind Spots in ERM Today](#)

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Two Projects Highlighted

- Arnold Shapiro - Risk Assessment Applications of Fuzzy Logic
- Max Rudolph – Emerging Risk Survey

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What Risk Management Projects Should we Fund?

- Please answer poll



Please evaluate this session

