

Parris-Bell, Marilyn

From: Yahia SALHI <yahia.salhi@gmail.com>
Sent: 06 May 2014 04:27
To: Institute, Pensions; Blake, David
Subject: Re: L10 Call for papers

Dear Prof Blake, Dear organizers

I have just noticed that my submission has not been sent last week. So I send you the email with the abstract and hope that it is not too late.

Please let me know if you would prefer the whole paper.

Sincere apologies

Regards

Yahia Salhi
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I would like to submit this abstract for the longevity conference to be held in Santiago.

We consider the problem of detecting an abrupt change on the structural relationship between two populations using a proportional hazard framework. We broadly follow the robust framework introduced in Lorden (1971) adapted to the case of sequentially observed counting processes. We use the so-called cumulative sums (cusum) procedure in order to sound an alarm as quick as the change occurs. Such a problem is very similar to the ruin problem of an insurance company paying dividends proportional to the reserves.

In this paper, we propose a simplified proof of the optimality of the cusum rule based on some well-suited martingales but for a different performance criteria. Closed form formula for the performance of the procedure are also derived. Finally, we draw some numerical tests to assess the effectiveness of the procedure. An application to the surveillance of the dynamic relationship between CMI insured lives and England & Wales mortality is developed.

This is a joint work with N. El Karoui, S. Loisel and C. Mazza

Le 25 mars 2014 15:40, "Institute, Pensions" <pensions@city.ac.uk> a écrit :
Dear colleagues

Please find attached the call for papers for the L10 conference in Santiago Chile

Kind regards

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