## Author Index Volume 27

(The issue number is given in front of the page numbers)

Aase, K.K., An equilibrium asset pricing model based on Lévy processes: relations to stochastic volatility, and the survival hypothesis (3) 345–363

Bacinello, A.R., Valuation of contingent-claims characterising particular pension schemes (2) 177–188

Butt, Z., see Haberman, S. (2) 237–259

Cairns, A.J.G., A discussion of parameter and model uncertainty in insurance (3) 313–330

Chamorro, J.M. and J.M. Pérez de Villarreal, Mutual fund evaluation: a portfolio insurance approach: A heuristic application in Spain (1) 83–104

Christensen, C.V. and H. Schmidli, Pricing catastrophe insurance products based on actually reported claims (2) 189–200

Dhaene, J., see Kaas, R. (2) 151–168

Egídio dos Reis, A.D., On the moments of ruin and recovery times (3) 331–343

Gajek, L. and D. Zagrodny, Insurer’s optimal reinsurance strategies (1) 105–112

Goovaerts, M.J., see Kaas, R. (2) 151–168

Haberman, S., see Renshaw, A.E. (3) 365–396

Haberman, S., see Sithole, T.Z. (3) 285–312

Haberman, S., Z. Butt and C. Megaloudi, Contribution and solvency risk in a defined benefit pension scheme (2) 237–259

Hennessy, D.A., Corporate spin-offs, bankruptcy, investment, and the value of debt (2) 229–235

Hipp, C. and M. Plum, Optimal investment for insurers (2) 215–228

Jones, B.L. and J.A. Mereu, A family of fractional age assumptions (2) 261–276

Kaas, R., J. Dhaene and M.J. Goovaerts, Upper and lower bounds for sums of random variables (2) 151–168

Kalashnikov, V. and D. Konstantinides, Ruin under interest force and subexponential claims: a simple treatment (1) 145–149

Konstantinides, D., see Kalashnikov, V. (1) 145–149

Landsman, Z. and U.E. Makov, On credibility evaluation and the tail area of the exponential dispersion family (3) 277–283

Lin, X.S. and G.E. Willmot, The moments of the time of ruin, the surplus before ruin, and the deficit at ruin (1) 19–44

Makov, U.E., see Landsman, Z. (3) 277–283

Megaloudi, C., see Haberman, S. (2) 237–259

Mereu, J.A. see Jones, B.L. (2) 261–276

Pérez de Villarreal, J.M., see Chamorro, J.M. (1) 83–104

Plum, M. see Hipp, C. (2) 215–228

Qian, W., An application of nonparametric regression estimation in credibility theory (2) 169–176

Renshaw, A.E. and S. Haberman, Modelling the recent time trends in UK permanent health insurance recovery, mortality and claim inception transition intensities (3) 365–396

Rogers, L.C.G. and W. Stummer, Consistent fitting of one-factor models to interest rate data (1) 45–63

Schmidli, H., see Christensen, C.V. (2) 189–200

Elsevier Science B.V.
Sithole, T.Z., S. Haberman and R.J. Verrall, An investigation into parametric models for mortality projections, with applications to immediate annuitants’ and life office pensioners’ data (3) 285–312

Steffensen, M., A no arbitrage approach to Thiele’s differential equation (2) 201–214

Stummer, W. see Rogers, L.C.G. (1) 45–63

Sundt, B., On error bounds for approximations to multivariate distributions (1) 137–144

Sundt, B., The multivariate De Pril transform (1) 123–136

Taflin, E., Equity allocation and portfolio selection in insurance (1) 65–81

Verrall, R.J., see Sithole, T.Z. (3) 285–312

Vilar, J.L., Arithmetization of distributions and linear goal programming (1) 113–122

Willmot, G.E., see Lin, X.S. (1) 19–44

Young, V.R. and T. Zariphopoulou, Computation of distorted probabilities for diffusion processes via Stochastic control methods (1) 1–18

Zagrodny, D., see Gajek, L. (1) 105–112

Zariphopoulou, T., see Young, V.R. (1) 1–18