

NOTES ON OTHER ACTUARIAL JOURNALS

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BELGIUM

Bulletin de l'Association des Licenciés en Sciences Actuarielles issus de l'U.L.B. (A.A.Br.), 4, 1972
 TOLLET, G. *Crédibilité totale et partielle* (Total and partial credibility), pp. 3-24.

VAN BERLAER, D., *L'Assurance-Vie à capital variable* (Life assurance with variable sum assured), pp. 25-45.

CULEM, J.M. *La morbidité des assujettis à la sécurité sociale expérience 1965-1968* (Morbidity of persons covered by Social Insurance 1965-1968 experience), pp. 46-55.

Association Royale des Actuaires Belges: Bulletin, 67, 1972

D'HOOGHE, L. *Kettingreacties* (Chain reactions), pp. 14-36. An 'event' produces a number $0, 1, \dots, m$ of individuals according to a known probability distribution. With each individual is associated a further 'event', thus producing a second generation (but not necessarily according to the same probability distribution). The process is repeated indefinitely. Some actuarial applications of the resulting model are described.

DE VYLDER, F. *Processus stochastiques discontinus élémentaires* (Elementary discontinuous stochastic processes), pp. 37-63.

FRÈRE, R. *Influence du traité de réassurance sur le niveau de sécurité de la cédante* (Influence of the reinsurance treaty on the level of security of the ceding office), pp. 64-77.

GOLDMAN, J. *Processus stochastiques d'échanges* (Stochastic transition processes), pp. 78-111.

FRANCE

Bulletin Trimestriel de l'Institut des Actuaires Français, 83, 1972

VANLAER, G. *Taux d'intérêt - Indice des prix* (Rate of interest-Price index), pp. 111-23.
 Discusses the problem of modifying fixed interest bonds to allow for inflation in the context of French legislation and financial practice.

LEFÈVRE, J. *Le contrôle de gestion dans une compagnie d'assurances* (Management control in an insurance company), pp. 125-44.

CHOLLET, J.-C., and others. *Mise en place d'un système de contrôle budgétaire dans une société d'assurances* (Installation of a system of budgetary control in an insurance company), pp. 145-90. A practical application of the principles discussed in the preceding article to the author's own office.

This issue contains a memoir of A. Sahut d'Izarn, a French member of the Council of the International Actuarial Association until his death in June 1972.

GERMANY

Blätter der Deutschen Gesellschaft für Versicherungsmathematik, 10, 1972

NEUBURGER, E. *Ein wahrscheinlichkeitstheoretisches Modell der diskontinuierlichen Lebensversicherungsmathematik*, pp. 439-50. Develops a simple probabilistic model for discontinuous life assurance processes.

HEYER, H. *Masstheoretische Ergänzungen zur Risikotheorie (Struktur des Risiko-Prozesses)*, pp. 451-66. Analyses the probabilistic structure of the risk process in the individual and

collective risk theory and defines its basis in measure theory emphasizing the importance of the Markov property for the study of the risk process.

- REICHEL, G. *Über die Leistungsverteilungsfunktion und den Gesamtbeitrag allgemeiner Lebensversicherungsbestände*, pp. 467–97. The paper continues the author's work on insurance functions (see earlier papers in volumes 8 and 9 of the *Blätter*). It deals with the distribution functions of insurance payments for one insurance period as well as the determination of the total contribution and the guarantee capital under generally defined conditions. A further paper is promised which will explain the general results by way of examples.
- NEUBURGER, E. *Über die Entwicklung der Bevölkerungssterblichkeit in der Bundesrepublik Deutschland in den Jahren 1961 bis 1968*, pp. 499–520. The paper reviews recent population mortality trends in the German Federal Republic for both sexes and selected causes of death and by comparison with Great Britain and Sweden.
- DIENST, H.-R. *Gedanken zum Konjunkturrisiko in der Berufsunfähigkeits-Versicherung*, pp. 521–31. Discusses a method for managing permanent health insurance reserves to provide for fluctuations in the experience caused during economic crises.
- HÄRLEN, H. U. *An den Grenzen der Versicherbarkeit*, pp. 533–8. Following recent publications on the relative mortality of lives declined by a German mutual office the limit of insurability is discussed. It is argued that the limit depends on the underwriting standards of the individual insurer and not on any extraneous standard mortality table.
- REICHEL, R. AND WILKIE, A. D. *Die internationale Bezeichnungswiese in der Versicherungsmathematik auf dem 19. IKVM*, pp. 539–60. Reports on the special meeting during the 19th Congress in Oslo at which the proposals for an International Actuarial Publication Language (see *Blätter*, 10, pp. 309–51) were discussed.

SWITZERLAND

Mitteilungen der Vereinigung schweizerischer Versicherungsmathematiker, 72, 1972

- JECKLIN, H. *Über eine spezielle algebraische Mittelwertbildung* (On a method of forming special algebraic means), pp. 159–67.
- SEAL, H. *Risk Theory and the Single-server Queue*, pp. 171–78. The probability distribution of the waiting time of a customer in a single-server queue and that of the maximum loss in the risk process are closely related. The connexion is discussed with particular emphasis on actuarial language and interest.
- BERGHOFF, W. *Untersuchungen über die Dynamik der Krankenversicherungsgrundlagen*, pp. 179–210. Selects suitable bases for various types of sickness insurance in Switzerland and examines the effect of inflation on premium rates and reserves.
- BÜHLMANN, H. *Ruinwahrscheinlichkeit bei erfahrungstarifiziertem Portefeuille*, pp. 211–24. Investigates the probability of ruin in the case of a fluctuating risk parameter estimated continuously on the basis of past experience and derives cautious bounds convenient for numerical calculation.
- GERBER, H. *Ein Satz von Khintchin und die Varianz von unimodalen Verteilungen* (A theorem of Khintchin and the variance of unimodal distributions), pp. 225–31.
- KELLENBERGER, W. *Berechnung der Wurzeln eines Polynoms mittels Störungsrechnung*, pp. 233–47. Develops an algorithm for the simultaneous determination of the roots of a polynomial.
- KUPPER, J. *Kapazität und Höchstschadenversicherung*, pp. 249–58. Examines the problem of largest loss reinsurance and suggests means of inducing the ceding insurer to increase his retention.
- FRISCHKNECHT, M. *Mittlere Lebenserwartungen der Schweizer und Schweizerinnen nach Generationen-Sterbetafeln*, pp. 259–76. Mean expectations of life in generation form are calculated from past Swiss population mortality tables and compared with the expectations of the various tables to extrapolate expectations for children born today.