
Laila ELBAHTOURI

Actuary

SCOR

**Discussion on the paper by Albrecher et al.
"Explicit ruin formulas with dependence among risks",
Insurance: Mathematics and Economics 48 (2011) 265-270**

What are the risks that the Canada Pension Plan faces and how are they managed? This presentation begins with a review of the governance structure, the actuarial valuation method and the automatic balancing mechanism. It then examines particular assumptions, such as fertility, mortality, migration, productivity and investment. It explains the risks, discusses the methods used to derive the assumptions, and outlines some of the sensitivity tests used to quantify the risk.

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*For any information, please contact
Frédérique JEAN-LOUIS
(01 34 43 32 49 / jeanlouis@essec.fr)*

<http://crear.essec.edu/working-group-on-risk/past-meetings>