Over the past three years the staff in the Actuarial Science programme (including CARe, and AcQuFRR (for 2015 & 2016)) produced the following research output.

**Peer-reviewed journal articles:**

**2017**


doi:https://doi.org/10.1016/j.socscimed.2017.11.054


Timeus, I. M. and Scott, A. P. Evidence for a healthy migrant effect on mortality in England and Wales. Journal of Epidemiology and Community Health, 2017, 71. jech.bmj.com/content/71/9/863.responses (correspondence)


2016


Chun-Sung Huang, John G. O'Hara and Sure Mataramvura; Efficient pricing of discrete arithmetic Asian options under mean reversion and jumps based on Fourier-cosine expansions Journal of Computational and Applied Mathematics 311 (2017), 230-238.


Beatrice Nojilana, Debbie Bradshaw, Victoria Pillay-van Wyk, William Msemburi, Ria Laubscher, Nontuthuzelo Somdyala, Jané Joubert, Pam Groenewald, Rob Dorrington on behalf of the SANBD. 2016 "Persistent burden from non-communicable diseases in South Africa needs strong action". SAMJ 106(5):436-437. DOI:10.1080/09293523.2016.1249084


Knight, L., Hosegood, V. and Timeus, I. M. Obligation to family during times of transition: Care, support and the response to HIV and AIDS in rural South Africa. AIDS Care, 2016, 28(suppl 4), 18-29. doi: 10.1080/09540121.2016.1195486

2015


Other publications:

Reports and other research publications (for which one or more members of the staff were co-authors):

2017


2016


*Cuchiero, C; Teichmann, J; Gellert, K; Giuricich, M; Platts, A and Sookdeo, S. Polynomial models at work in stochastic portfolio theory: tractable estimation, calibration and implementation. In ACQuFRR (organisation) Third Financial Mathematics Team Challenge 2016. University of Cape Town.


**Graduates**
The Actuarial programme, the Centre for Actuarial Research, and ACQuFRR (for 2015 & 2016) have together successfully supervised or co-supervised 21 masters graduates and 3 PhDs over the past three years.

**Research funding**
A total of nearly R7 million research funding was raised by staff over the three years.

**Conferences and workshops**
Members of the staff presented 72 papers at conferences and workshops, well over half at international conferences.

**Reviewing papers and funding applications and participation on editorial boards**
Members of the staff reviewed a total of 90 papers submitted to peer-reviewed journals, funding applications, etc., over the three years 2015-17, the majority of which were articles for international journals.

**Membership of journal editorial boards**
Tom Moultrie Editor of Population Studies
Rob Dorrington South African Actuarial Journal
Ian Timæus Journal of Biosocial Science

**Prizes and other accomplishments**

**Prizes**

**2016**

**2015**
1. Daniel Polakow: 2014 paper (by Flint, Osche and Polakow in SAAJ) won the RGA prize for best published research by ASSA
Other

2016
1. Vissého Adjiwanou: Appointed Adjunct Professorship at the Université de Montréal (2016 – 2019)

2015
2. Vissého Adjiwanou: Promoted, *ad hoc*, to Senior Lecturer
3. Rob Dorrington: *Ad hoc* excellence award