

# Acknowledgments

**T**his work has been supported by the National Science and Engineering Research Council of Canada, and by the Actuarial Education and Research Fund. I would also like to thank the members of the Department of Statistics at the London School of Economics and Political Science for their hospitality while the book was being completed, especially Anthony Atkinson, Angelos Dassios, Martin Knott, and Ragnar Norberg.

I would like to thank Taylor and Francis, publishers of the Scandinavian Actuarial Journal, for permission to reproduce material from *Bayesian Risk Management for Equity-Linked Insurance* in Chapter 5.

I learned a great deal from my fellow members of the magnificent Canadian Institute of Actuaries Task Force on Segregated Funds. In particular, I would like to thank Geoffrey Hancock, who has provided invaluable advice and assistance during the preparation of this book. Also, thanks to Martin Le Roux, David Gilliland, and the two Chairs, Simon Curtis and Murray Taylor, who had a lot to put up with, not least from me.

I have been very lucky to work with some wonderful colleagues and students over the years, many of whom have contributed directly or indirectly to this book. In particular, thanks to Andrew Cairns, Julia Wirth, David Wilkie, Judith Chan, Karen Chau, Geoff Thiessen, Yuan Tao, So-Yuen Kim, Anping Wang, Boyang Liu, Harry Panjer, and Sheauwen Yang. Thanks also to Glen Harris, who introduced me to regime-switching models. It is a special privilege to work with Ken Seng Tan at the University of Waterloo and with Howard Waters at Heriot-Watt University.

My brother, Peter Hardy, worked with me to prepare the RSLN software (Hardy and Hardy 2002), which is a useful complement to this work. It was good fun working with him.

Mostly I would like to express my deepest gratitude to my husband, Phelim Boyle, for his unstinting encouragement, support, and patience; culinary contributions; and unwavering readiness to share with me his encyclopedic knowledge of finance.

M. H.