

# ACTUARIAL

**KOH YOU BENG** ([kohyoubeng@um.edu.my](mailto:kohyoubeng@um.edu.my))

Research Field: Statistics & Probability

Main theme:

- ◆ Bayesian Econometrics
- ◆ Financial Time Series
- ◆ Markov Switching Model

**MOHD AZMI BIN HARON** ([azmiharon@um.edu.my](mailto:azmiharon@um.edu.my))

Research Field: Actuarial and Financial Risk Modelling

Main Theme:

- ◆ Financial Risk
- ◆ Actuarial Modelling
- ◆ Trade and Development Economics

**SHAIFUL ANUAR BIN ABU BAKAR** ([saab@um.edu.my](mailto:saab@um.edu.my))

Research Field: Actuarial Science and Statistics

Main Theme:

- ◆ Actuarial Parametric Modeling
- ◆ Risk Modeling in Insurance and Finance
- ◆ Computational Programming for Actuarial Applications

$$R(t) = \exp\left(-\int_0^t z(x) dx\right),$$

$$CBMO = \int_0^{\infty} R(t) dt.$$