

# RESEARCHNOTES

Office of the Associate Dean for Research / Culverhouse College of Commerce / The University of Alabama

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For information on funding opportunities and other information related to sponsored research, please visit [research.cba.ua.edu](http://research.cba.ua.edu) or contact Deborah Hamilton (8-2952).

## **Wildman Medal Award**

The Deloitte Wildman Award Committee is currently accepting nominations for the 2007-2008 Wildman Award, which will be given at the American Accounting Association (AAA) Annual Meeting to the author or authors of the article, book, monograph, or other work published during the five calendar years preceding the year of the award (2008), which is judged to have made or to be likely to make, the most significant contribution to the advancement of the practice of accounting (including audit, tax, and management services). Deadline is December 1.

<http://aaahq.org/awards/award1.htm>

## **NSF Economics Program**

The Economics Program supports research to improve the understanding of the processes and institutions of the U.S. economy and of the world system of which it is a part. The program strengthens both empirical and theoretical economic analysis as well as the methods for rigorous research on economic behavior. Interests are computational economics, the transformation of command economies, human resource-related issues (poverty, labor productivity, the family, gender and racial discrimination, etc.), and global environmental change.

The program funds conferences and interdisciplinary research that strengthens links among economics and the other social and behavioral sciences, as well as mathematics and statistics. The program supports research in almost every subfield of economics, including econometrics, economic history, finance, industrial organization, international economics, labor economics, public finance, macroeconomics, and mathematical economics.

Deadline is January 18.

[http://www.nsf.gov/funding/pgm\\_summ.jsp?pims\\_id=5437&org=SES&from=home](http://www.nsf.gov/funding/pgm_summ.jsp?pims_id=5437&org=SES&from=home)

## **Society of Actuaries—Health Projects**

The Health Section Research Team of the Society of Actuaries welcomes proposals at any time for projects that result in information, data, or tools useful to practicing health actuaries.

The specific subject matter, methods, and presentation of results are intentionally undefined in this RFP, with the hopes that many unique and valuable projects will be proposed.

Examples of projects include:

Development of a spreadsheet or other tool health actuaries can use to perform their jobs

A literature review on a topic of interest to health actuaries

An exploration of the use of data mining techniques and sources of data for health actuaries

A research project involving data collection and analysis

An investigation of the impact of economic variables on long term and short term disability products

Development and presentation of a modeling technique that provides a creative solution to a common problem faced by health actuaries

<http://www.soa.org/research/other-research-projects/proposal-requests/research-request-for-proposals-health-projects.aspx>

## **Society of Actuaries—Investment and Finance**

The Committee on Finance Research would like to receive proposals related to the following topics. Each topic description has deliberately been written to be brief and open-ended in order to give potential

researchers sufficient latitude in the development of the proposal:

An investigation of indexed options and other hedging methods. In particular, a cost benefit analysis between OTC options and Exchange Traded Options would be of value.

An exploration of the basis risk on mutual funds in the context of hedging programs. This is especially relevant for times of high market volatility.

Preparation of guidelines for the use of economic scenarios for “risk neutral” valuation.

Development and an example implementation of a methodology for the accurate compression and of a time series of complete yield curves.

An examination of the measurement of default risk in insurer investment products such as GICs, funding agreements, and annuities.

A study that explores the measurement of shareholder value—added to equity for life insurance companies and how various capital requirements could or should be used in computing it for pricing and evaluating financial performance.

A determination and evaluation of longevity hedging strategies through reinsurance or investments that would aid in the protection of a company against mortality breakthroughs (such as a cure for cancer, medical technology innovations, etc.).

A new Private Equity Exchange clearinghouse has been created to improve the liquidity of private equity. An analysis of this clearinghouse would include a description and various modeling techniques to provide the actuary an understanding of the exchange.

Proposals must be received no later than December 15, 2007.

<http://www.soa.org/research/other-research-projects/proposal-requests/research-invest-fin-rsch-topics.aspx>

## **Retirement Research Foundation**

The Retirement Research Foundation seeks innovative solutions to the challenges facing older persons in the United States. It supports programs that improve services and care for the elderly; seek answers to diseases prevalent in the older population; educate policymakers about the needs and capacities of America’s seniors; attract and train skilled

professionals to serve older adults; expand employment and volunteer opportunities for older persons; and identify and address concerns of older persons in the United States.

The General Program funds service, education, research, and advocacy projects. The Foundation is particularly interested in innovative projects that have the potential to change practice, policy, or delivery systems. These programs seek to improve the availability and quality of community-based and institutional long-term care programs; expand opportunities for older persons to play meaningful roles in society; support selected applied and policy research into the causes and solutions of significant problems of the aged; and increase the number of professionals and paraprofessionals adequately prepared to serve the elderly.

Deadline is February 1.

<http://www.rrf.org/forapplicants/programguide.html>

## **E-Team Course and Program Development Grants**

Grants are awarded to institutions for the purpose of strengthening existing curricular programs or building new programs in invention, innovation, and entrepreneurship. Successful Course and Program grant proposals present creative pedagogical approaches that generate and deploy E-Teams, bringing real-life applications into the classroom setting and beyond.

The National Collegiate Inventors and Innovators Alliance (NCIIA) encourages its members to find creative approaches to addressing such issues as poverty, disease, and environmental degradation through affordable design, technologies that solve critical problems and meet basic human needs, and pedagogical approaches that encourage awareness of and interest in these global issues. Proposals may focus on introducing these issues to students with a design course, adding socially-focused E-Teams to an existing entrepreneurship course, or developing an entirely original program to engage students in problem-solving endeavors.

Deadline is December 3.

[http://www.nciia.org/grants\\_cp.html](http://www.nciia.org/grants_cp.html)