

14:00-15:00	<b>Keynote</b>	<b>Thomas Wiecki</b>	<b>Bayesian decision making lifts off with PyMC3</b>

Panel discussion: AI – Coming of age?	<b>Trevor Maynard</b> (Head of Innovation, Lloyd's), <b>Luca Baldassarre</b> (Lead Data Scientist, Swiss Re), <b>Liz McFall</b> (Director of Data Civics & Chancellor's Fellow, University of Edinburgh), <b>Yves-Alexandre de Montjoye</b> (Associate Professor at Imperial College London), <b>Maria Oskarsdóttir</b> , (Assistant Professor in Computer Science, Reykjavik University)		

<b>Keynote</b>	<b>Bettina Grün</b>	<b>Advances in Model-Based Clustering</b>

Short talks (15min each)	<b>Session 1A: Pricing</b>		<b>Session 1B: Life &amp; Mortality</b>	
	<b>Jonathan Sedar</b>	A Novel Bayesian Pricing Model with Risk-Level Freq-Sev Decomposition, running in Production	<b>Lina Palmborg</b>	Efficient use of data for LSTM mortality forecasting
	<b>Tsz Chai (Samson) Fung</b>	Mixture composite regression models with multi-type feature selection	<b>Salvatory Kessy</b>	Mortality Forecasting Using Stacked Regression Ensemble
	<b>Emiliano A. Valdez</b>	Synthetic Dataset Generation of Driver Telematics	<b>Mike Ludkovski</b>	Multi-output Gaussian Processes for longevity analysis

<b>Session 3A: Reserving</b>		<b>Session 3B: ML</b>	
<b>Steve Guo</b>	Patterns and Anomalies of Loss Development in P&C Insurance Market	<b>Veronica Coronel Vera</b>	Person at the centre: how AutoML boosts behavioural modelling in P&C insurance
<b>Henning Zakrisson</b>	Gradient Boosting Machines in Collective Reserving Model for Reserves Prediction	<b>Mouloud Belbahri &amp; Olivier Gandouet</b>	A Twin Neural Model for Reserving Uplift
<b>Markus Gesmann</b>	Hierarchical Compartmental Reserving Models	<b>Anna Kozak</b>	The use of denoising autoencoders for categorical and continuous variables

<b>Session 5A: Pricing</b>		<b>Session 5B: Life &amp; Mortality</b>	
<b>Robert Matthijs Verschuren</b>	Customer Price Sensitivities in Competitive Automobile Insurance Markets	<b>Qiqi Wang</b>	Multi-State Health Transition Modeling Using Neural Networks
<b>Montserrat Guillen</b>	Number of claims and number of near-misses for telematics pricing in automobile insurance	<b>Hang Nguyen</b>	Scenario selection with Lasso regression for the valuation of variable annuity portfolio
<b>Lukasz Delong</b>	Gamma Mixture Density Networks and their application to modelling insurance claim amounts	<b>Mario Marino</b>	Deepening Lee-Carter for longevity projections with uncertainty estimation

Lightning talks (7min each)	<b>Session 2A: Claims modelling</b>		<b>Session 2B: Simulation/QF/meta models</b>	
	<b>Ranjini Vaidyanathan</b>	Enhancing Auto Claim Review using Machine Learning	<b>Rodrigo S. Targino</b>	Risk Budgeting Portfolios from Simulations
	<b>Ziyi Li</b>	Neural Network Embedding of the Negative Binomial Regression Model for Claim Frequencies	<b>Fernando Mierzejewski</b>	Modelling Credit Structures and Securitisations with Data Science
	<b>Mohammad Zoynul Abedin</b>	A Novel Hybrid Method to Predict Insurance Claim by Mining Imbalanced Datasets	<b>Alexandre Carboneau</b>	Deep Hedging of Long-Term Financial Derivatives
	<b>Ivan Sergienko</b>	Deep Learning for Stochastic Policy-Level Modelling	<b>Fabio Viviano</b>	Monte Carlo Valuation of Future Annuity Contracts
	<b>Symeon Koumoutsaris</b>	Modelling the subsidence risk in France taking into account the effects of climate change	<b>Giovanni Rabitti</b>	From local to structural input importance in variable annuities data
	<b>Seema Sangari</b>	Correcting Reporting Delays in Cyber Events at Industry level	<b>Xiaochen Jing</b>	Metamodeling for Variable Annuity Valuation: What works and what does not

<b>Session 4A: Programming/industry deployment</b>		<b>Session 4B: Social media/covid/fraud</b>	
<b>Patrick Laub</b>	Approximate Bayesian Computation and Insurance	<b>John Ng</b>	Gompertz network and Lasso regularisation in modelling age-specific impact of COVID-19 vaccination
<b>Chibisi Chima-Okereke</b>	Introducing the D programming language to Insurance	<b>Rei England</b>	Spreading the word: The effect of word-of-mouth networks on insurance customer choices
<b>Daniel Murphy</b>	Month arithmetic in R with the mondate package	<b>Rohan Yashraj Gupta</b>	A comparative study of using various Machine Learning and Deep Learning based fraud detection models for Universal Health Coverage schemes and assessing the impact of COVID-19 in healthcare fraud
<b>Francesca Vitalini</b>	Agile: the right answer for the 'next normal' in the insurance sector	<b>Shrinivas Shikhare</b>	Next Generation LTC - Life insurance Underwriting using Facial Score Model
<b>Kenneth Lim &amp; Maxime Allard</b>	Processing Insurance Claims with Automated, Scalable and Fair AI	<b>Tim King</b>	Process Mining Applied to Complex Medical Claims Management
<b>Valerie du Preez, Xavier Marechal, Arja Friedrich</b>	Investigating Applications of Data Science in UK and non-UK Actuarial Teams		

<b>Session 6A: Statistical modelling</b>		<b>Session 6B: Life</b>	
<b>S.R.Pranav Sai</b>	Capturing the power of ensemble learning using GLM and Artificial Neural Network for insurance pricing	<b>Katja Hanewald</b>	Multi-population modeling with economic trends: A hybrid neural network approach
<b>Pierre-Oliver Goffard</b>	Sequential Monte Carlo Samplers to fit and compare insurance loss models	<b>Francesco Ungolo</b>	A Dirichlet Process Mixture model for the analysis of competing risks
<b>Rui Zhu</b>	Copula model selection using image processing	<b>Simon Schnürch</b>	Point and Interval Forecasts of Death Rates Using Neural Networks
<b>Giles Stupfler &amp; Abdelaati Daouia</b>	Extremile Regression	<b>Claudio Giorgio Giancaterino</b>	Unsupervised Learning applied to the Customer Lifetime Value (CLV)
<b>Himchan Jeong</b>	A non-convex regularization approach for stable estimation of loss development factors	<b>Zhiyu Quan</b>	Tree-based Models for Variable Annuity Valuation: Parameter Tuning and Empirical Analysis
<b>Queensley Chukwudum</b>	Relativities in the Over-Dispersed Poisson Bootstrap Claims Reserves		