

Timetable (CEST)

Thursday 16 June, 2022

9.00-9.30 Opening: Room G.110 Gemelli

9.30-10.30 Regular Sessions

Regular Session 1 – Room G.110 Gemelli	Regular Session 2 – Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers partially on-line partially in-person
Chair: Christopher Blier-Wong	Chair: Diego Zappa
M. Wüthrich , Eth Zurich, <i>Deep Composite Regression Model</i>	H.B. Lim , The University of Iowa, <i>Mortality Forecasting with Neural Tangent Kernel Regression</i> (with N.D. Shyamalkumar, S. Tao) on-line
R. M. Verschuren , University of Amsterdam, <i>Frequency-Severity Experience Rating based on Latent Markovian Risk Profiles</i>	A. Jose , Heriot-Watt University, <i>Predictive modelling for admission rates related to respiratory diseases in the US</i> (with A. Macdonald, G. Tzougas, G. Streftaris) on-line
B. DC Campo , KU Leuven, <i>A data-driven approach to construct a hierarchical structure</i> (with K. Antonio, J. Robben)	A. Streich , Analytics, Life & Health Europe at PartnerRe, <i>A Stochastic Compartmental Model for Pandemic Risk Assessment</i> (with F. Gomez, P. Hogan) in-person

10.30-11.00 Coffee Break

11.00-12.00 Plenary Session – Room Gemelli

Chair: **Gian Paolo Clemente**

Speaker: Julien Trufin, Université libre de Bruxelles, *Non-life insurance pricing: boosting trees and diagnostic tools to compare competing models.*

12.00-12.30 Lightning Sessions

Lightning Session 1 – G.110 Gemelli	Lightning Session 2 – Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers partially on-line partially in-person
Chair: Giacomo Bormetti	Chair: Francesco Della Corte
J. Schelldorfer , Swiss Re, <i>A discussion on the similarities and differences between insurance risk modelling and standard machine learning techniques</i>	H. Y. J. Yung , UNSW Sydney, <i>Modelling the mortality for China's oldest-old</i> (with K. Hanewald, A. Villegas) - on-line
S. Ng , Vantage Risk, <i>Applying Simple String Matching (NLP) in Casualty and Specialty Reinsurance Pricing and Risk Management</i>	A. I. Mugwe , Strathmore University, <i>Enhancing Food Security in Africa with a Predictive Early Warning System on Extreme Weather Phenomena</i> (with J. Gachanja, B. Muriithi, J. Olukuru, A. Wairegi, I. Rutenberg) – on-line
J. Dambon , Swiss Re, <i>Modeling Container Shipping Delay with Random Effects: A Comparison of Methods</i>	A. U. Montero , Université de Lausanne, <i>Cost of Dying in Switzerland: Taking a Glimpse of Medical Expenses in the Last Year of Life</i> (with J. Wagner) on-line
S. Flaig , University of Oldenburg, <i>Scenario generation for market risk models using generative neural networks</i> (with G. Junike)	R. van der Zwaan , MavenBlue, <i>Need for Speed - GPU acceleration for insurance</i> (with J. van Bruggen, M. Smith) – in person

12.30-14.00 Lunch

14.00-15.00 Regular and Organized Sessions

Regular Session 3 G.110 Gemelli	Regular Session 4 G.111 Salvadori	Organized Session 1 by Leithà Room G.118 Benedetto XV
Hybrid Mode – Speakers in-person	Hybrid Mode – Speakers in-person	Hybrid Mode – Speakers in-person
Chair: Mathieu Pigeon	Chair: Lukasz Delong	Chair Antonio Tirri
M. Bladt , University of Lausanne, <i>Matrix regression: models, algorithms, and applications</i> (with H. Albrecher, M. Bladt, J. Yslas)	J. Robben , KU Leuven, <i>A hierarchical reserving model for reported non-life insurance claims</i> (with J. Creveceour, K. Antonio)	G. Rianna , Fondazione CMCC Centro Euromediterraneo sui Cambiamenti Climatici, <i>European Extreme Events Climate Index (E3CI)</i> (with A. Tirri, F. Repola, F. Lo Conti, G. Barbato, P. Mercogliano, G.A. Spedicato)
S. Schnürch , Fraunhofer Institute for Industrial Mathematics, <i>Accounting for COVID-19-Type Shocks in Mortality Modeling: A Comparative Study</i> (with T. Kleinow, A. Wagner)	G. Pittarello , Università degli Studi – La Sapienza, <i>Bayesian Neural Networks applied to individual Chain-Ladder reserving</i> (with G.P. Clemente, D. Zappa)	A. Castellarin , Università di Bologna, <i>Geomorphic flood hazard mapping: from floodplain delineation to flood-hazard characterization</i> (with A. Magnini, M. Lombardi, A. Bujari, P. Mattivi, M. Patella, G. Bitelli, F. Lo Conti, A. Tirri)
F. Ungolo , Technische Universität München, <i>Affine_mortality: R tools for estimation, comparison and projection of affine mortality models</i> (with M. Sherris, L. P. D. M. Garces, Y. Zhou)	J. Ko , SAS Institute, <i>Claims reserving, simulation engines</i> (with B. Fannin)	A. Petruccelli , Leithà, Terraferma: an interactive tool for insurance seismic risk awareness in Italy (with A. Tirri, L. Ferraresi)

15.00-16.00 Plenary Session: Room G.110 Gemelli

Chair: **Diego Zappa**

Speaker: **Markus Senn**, Head of Analytics, Life & Health Europe at Partner Re & **Patrick Hogan**, Senior Data Scientist at Partner Re, *Some like it Bayesian: The allure, obstacles, and rewards*

16.00-16.30 Coffee Break

16.30-17.00 Lightning Sessions

Lightning Session 3 – Room G.110 Gemelli	Lightning Session 4 – Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers on-line
Chair: Olivier Lopez	Chair: Markus Gesmann
J. Ponnet , KU Leuven, <i>Estimation of the enhanced concordance probability in linearithmic time</i> (with J. Raymaekers, R. Vanoirbeek, T. Verdonck)	A. Riva , Università degli Studi di Roma – La Sapienza, <i>Strategy optimization in a dynamical financial analysis environment through evolutionary reinforcement learning</i>

C. Giancaterino , Catholic University of Milan, <i>Machine Learning Interpretability in Lapse Prediction for Non-Life Insurance Premium</i>	A. Zatsepin , VSK insurance company, <i>Reserves, tariff rates, portfolio management. All in One: Machine Learning + stochastic loss reserving</i> (with A. Kvitchenño)
G. Rabitti , Heriot-Watt University, <i>Bottom-up construction of rating system using sensitivity measures</i> (with A. Vallarino, A.K. Chokami)	U. Korn , Ledger Investing, <i>A New Approach to Forecasting Insurance Loss Ratios</i>
A. Badescu , University of Toronto, <i>Em algorithm, Mixture of Experts, CLaim Reserving</i> (with S. T. Chai Fung, S. Lin)	V. Sriram , Guy Carpenter, <i>AI Systems for Insurance Data Prep</i> (with J. Fan, N. Liu)

17.10-18.10 Regular Sessions

Regular Session 5 Room G.110 Gemelli	Regular Session 6 Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers on-line
Chair: Markus Gesmann	Chair: Giacomo Bormetti
C. Blier-Wong , Université Laval, <i>Insurance ratemaking with images</i> (with H. Cossette, L. Lamontagne, E. Marceu)	Z. Li , <i>A general framework for modelling claim count data in general insurance based on the local mixed Poisson net</i> (with G. Tzougas)
D. Biancalana , Università degli Studi di Roma – La Sapienza, <i>Health insurance claims prediction with GAMLSS</i> (with F. Baione)	Y. Havrylenko , Technical University of Munich, <i>Algorithmic detection of interacting variables for generalized linear models via neural networks</i> (with J. Heger)
M. Shoun , Ledger Investing, <i>Domain-Specific Languages for Reserve Modeling</i>	R. Pusz , Warsaw School of Economics, <i>Pure premium calculation for flood risk based on spatial information using R</i>

Friday, 17 June, 2022

9.30-10.30 Regular Sessions

Regular Session 7 – Room G.110 Gemelli	Regular Session 8 – Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Hybrid Mode – Speakers partially in-person and partially on-line
Chair: Mario Wuthrich	Chair: Ronald Richman
H. Zakrisson , Stockholm University, <i>A Collective Reserving Model With Claim Openness</i> (with M. Lindholm)	Y. Li , University of New South Wales, <i>Stochastic Ensemble Loss Reserving</i> (with B. Avanzi, B. Wong, A. Xian) – on-line
J. Schelldorfer , Swiss Re, <i>LocalGLMnet: A Deep Learning Architecture for Actuaries</i>	R. Metulini , University of Salerno, <i>Forecasting flood risk exposure using mobile phone traffic flows' data</i> , (with M. Carpita) – in-person
E. J. Menvouta , KU Leuven, <i>Comparing machine learning models for micro-level reserving</i> (with R. Vanoirbeek, T. Verdonck)	O. Lopez , Sorbonne University and Detralytics, <i>Identification of the network structure to evaluate the impact on cyber attacks on an insurance portfolio</i> (with C. Hillairet, L. d'Oultremont, B. Spoorenberg, M. Thomas) – in-person

10.30-11.00 Coffee Break

11.00-12.30 Plenary Session: Room G.110 Gemelli

Chair: **Nino Savelli**

Speaker: **Fausto Parente**, Executive Director of the European Insurance and Occupational Pensions Authority (EIOPA), *AI, data and insurance: Protecting policyholders*

Round Table

TBD

12.30-14.00 Lunch

14.00-14.30 Lightning Sessions

Lightning Session 5 – Room G.110 Gemelli	Lightning Session 6 – Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers on-line
Chair: Michael Ludkovski	Chair: Fabio Baione
S. R. Kessy , University of New South Wales, <i>Combination of Mortality Rate Forecasts From Multiple Starting Points</i> (with M. Sherris, A. Villegas, J. Ziveyi)	G. Stupfler , ENSAI & CREST, <i>Extreme conditional risk estimation in heavy-tailed heteroscedastic regression models</i> (with S. Girard, A. Usseglio-Carleve)
W. F. Chong , Heriot-Watt University, <i>Pseudo-Model-Free Hedging for Variable Annuities via Deep Reinforcement Learning</i> , (with H. Cui, Y. Li)	S. Sangari , Kennesaw State University, <i>Under-reporting correction in Cyber Incidents</i> (with E. Dallal)
M. Vhudzijena , UNSW Sydney, <i>Mortality Heterogeneity and Clustering using Joint Body Mass Index and Self-Reported Health Trajectories</i> (with M. Sherris, A. Villegas, J. Ziveyi)	S. Levantesi , Sapienza University of Rome, <i>Multi-country clustering-based forecasting of healthy life expectancy</i> (with A. Negri, G. Piscopo)

D. Giorgi , CNRS, Sorbonne Université, <i>IBMPopSim: a package for the efficient simulation of individual-based population models</i> (with S. Kaakai, V. Lemaire)	O. Laverny , University of Lyon & SCOR SE, <i>Estimation of high dimensional gamma convolutions through random projections</i>
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14.40-15.40 Regular Sessions

Regular Session 9 Room G.110 Gemelli	Regular Session 10 Room G.111 Salvadori
Hybrid Mode – Speakers in-person	Speakers on-line
Chair: Wing Fung Chong	Chair: Roland Schmid
M. Marino , Sapienza University of Rome, <i>Transfer learning for boosting mortality table</i> (with G.A. Spedicato)	A. Dræge , Frende Forsikring, <i>Using cosine similarity for recommending insurance products</i> (with H. Midtgarden Golid, F. Dorn)
S. Scognamiglio , University of Naples "Parthenope", <i>Calibrating the Lee-Carter and the Poisson Lee-Carter models via Neural Networks</i>	K. Bett , Strathmore University, <i>Weather index-based Crop Insurance using Machine Learning</i> , J. Olukuru
M. Ludkovski , University of California Santa Barbara, <i>Joint modeling of State-level mortality in US</i> (with D. Padilla)	V. Arannil , Amazon Web Services, <i>Applying computer vision for high precision 360 degree car damage assessment</i> (with A. Roy)

15.40-16.00 Closing Remarks