

PARALLEL SESSION 1 - TUESDAY 6 - 11h-12h30

Longevity Risk	Analytics	Risk Theory	Credibility	Risk Aggregation	Valuation
CHEN Liang	VERBELEN Roel	KAISHEV Vladimir	LU Yang	CHONG Wing Fung	COSTABILE Massimo
Bayesian Inference in Small Population Longevity Risk Modelling	A statistical modeling approach for car insurance pricing with telematics data	Ruin, deficit and related dual models	Dynamic Frailty Count Process in Insurance: A Unified Framework for Estimation, Pricing and Forecasting	Convex Ordering for Insurance Preferences	Fair valuation of insurance contracts with performance depending on different investment funds with automatic remixing mechanism
DODD Erengul	GARRIDO José	SIMSEK Meral	PITSELIS Georgios	MULLER Alfred	DELONG Lukasz
Stochastic Modelling of UK Mortality Improvements Allowing for Overdispersion	Machine Learning Techniques for Detecting Hierarchical Interactions in GLMs for Insurance Premiums	Stochastic Surplus Process and Constrained Portfolio Optimisation with VaR and CVaR	Penalized Quantile Regression Estimators for Panel Data in a Credibility Framework	Expectiles, Omega ratios and stochastic ordering	Asset allocation, sustainable withdrawal, longevity risk and non-exponential discounting
BOZIKAS Apostolos	ACHCHAB Saïd	KAYA Ahmet	NORBERG Ragnar	PESENTI Silvana	EISELE Karl-Theodor
A Comparative Analysis of Stochastic Mortality Models under the Age-Period-Cohort Framework: The case of Greece	A hybrid deep network approach for predictive analysis of massive and incomplete data of insurance	Hamilton approach and path integral method in ruin theory	Filtering with counting processes: martingale methods vs credibility theory, and applications to claims reserving and credit risk	Robustness Criteria for Aggregation Risk Measures	Combining financial flows and their values

PARALLEL SESSION 2 - TUESDAY 6 - 14h-15h30

Correlated Risks	Reserving	Insurance Economics	Risk Measures	Pensions
SALHI Yahia	TEE Liivika	STAUDT Yves	TSANAKAS Andreas	NAKA Poontavika
Lapse risk in life insurance: correlation and contagion among policyholders' behaviors	On claims reserves estimation using individual level claims data	What customer, policy and distribution characteristics drive the development of insurance customer relationships? – A case study analysis	Capital allocation for insurance portfolios with non-linear risk aggregation	Annuitisation Divisors for Notional Defined Contribution (NDC) Pension Schemes

DEELSTRA Griselda	LINDE Marc	MOUMINOX Claire	SORDO DIAZ Miguel Angel	ALONSO-GARCIA Jennifer
The Role of the Dependence between Mortality and Interest Rates when pricing Guaranteed Annuity Options	Multi-year non-life insurance risk for correlated loss portfolios under chain ladder model assumptions	Too Many Insurance Contract Menus: Trust, Biases and Intermediation	A family of premium principles based on mixtures of TVaRs	Economic and demographic risks for Pay-as-you-go pension schemes: Defined Benefit versus Defined Contribution

MANCA Raimondo
Discrete Time Non-Homogeneous Compound Renewal Processes: a Motor Car Insurance Application

DOSS Steward	NORBERG Ragnar	FLICI Farid
Business Forecasting & Scenario Analysis for Life Insurance Industry in India	Measuring and managing risk in life insurance through conditional equivalence	Actuarial evaluation of the Algerian retirement system stability: perspective of the 50 coming years

PARALLEL SESSION 3 - WEDNESDAY 7 - 10h30-12h

Pensions	Correlated Risks	Risk Theory	Optimal Reinsurance	Cat-Nat Modelling	Market Consistency & Regulation
De VALERIOLA Sebastien	SPREEUW Jaap	AZCUE Pablo	JIANG Xin	COLLIN Constance	VEDANI Julien
Comparison of pension capitalization methods using the Margrabe formula	Fitting Archimedean copula models based on distance between generators	Optimal switching and dividend payment with transaction costs	Optimal Reinsurance and investment control with time-varying safety loading	Agricultural insurance pricing and systemic risk transfer: Application to forage insurance in France	Market inconsistencies of the market-consistent European life insurance economic valuations: pitfalls and practical solutions

MULLER Philipp	HAHN Lukas	EGIDIO DOS REIS Alfredo	CHEN Yunzhou	RUDNYTDKYI Igor	PELSSER Antoon
The Impact of Pension Funding Mechanisms on the Stability and the Payoff from DC Pension Schemes in Switzerland	Multi-year non-life insurance risk of dependent lines of business in the multivariate additive loss reserving model	A study of the impact of bonus malus systems in finite and continuous time ruin probabilities in motor insurance, large, open and closed portfolios	Optimal Stop-loss Reinsurance Strategy under Distortion Risk Measures	Impact of Catastrophe Events on Non-life Insurance Companies' Market Valuation - an Event Study Analysis	Theory and Validation of Replicating Portfolios in Insurance Risk Management

ROCH Oriol	DE PERETTI Christian	AVRAM Florin	EISENBERG Julia	MAO Gwladys	COULOUMY Aurélien
A revision of the revaluation index of Spanish pensions	Time Varying Copula Model for claims reserving in Non life insurance	Some steps towards managing subsidiary companies in central branch risk networks	The challenge of finding the optimal reinsurance strategy in a Markov-switching model	Modeling insured and non-insured flood damages	Innovation into a restrictive prudential regulation framework : how to use new approach to increase efficiency ?

PARALLEL SESSION 4 - THURSDAY 8 - 10h30-12h30

Mortality Modelling	Reserving	Risk Theory	Market Analysis
VIGNA Elena	TRUFIN Julien	CANI Arian	MPACKO PRISO Auguste
A unisex stochastic mortality model to comply with EU Gender Directive	Hybrid loss development modelling in P&C insurance	Risk Theory with affine dividend payment strategies	The cost of longevity in France : An assessment from the supplementary pension market
ABGRALL Dominique	SEGAERT Pieter	SCHMOCK Uwe	KARADAG ERDEMIR Ovgücan
Exploring the longevity risk using statistical tools derived from the Shiryayev-Roberts procedure	Robust bootstrap procedures for claims reserving using Generalized Linear Models	Multivariate Collective Risk Model: Dependent Claim Numbers and Panjer's Recursion	Principal component analysis as a method of measuring the performance of turkish non-life insurance companies
BOUMEZOUED Alexandre	NICHIL Geoffrey	KRUHNER Paul	KIRKAGAC Murat
Population Dynamics and Insurance Applications	Solvency Need Resulting from Provisioning Risk in a ORSA Context	Effects of negative interest rate on capital injections	Analysis of cause of loss in motor own damage insurance with competing risks-An application
BARTKOWIAK Marcin	WONG Bernard	MILHAUD Xavier	DEPREZ Philippe
Modeling Mortality Rate	Micro-level insurance claim count modelling: a multivariate Cox process approach	Tree-based stochastic reserving in insurance	Macroprudential Insurance Regulation: a Swiss Case Study

Long Term Care and Health
STREFTARIS George
Prediction of settlement delay in critical illness insurance
FUINO Michel
Modeling long term care insurance with Markov type models: elaboration of dependency tables and actuarial pricing examples for Switzerland
GUIBERT Quentin
Pricing and Risk Analysis of a Long-Term Care Insurance Contract in a non-Markov Multi-State Model
NI Tianyuan
A Machine Learning Approach to Modelling Healthcare Data for Insurance

PARALLEL SESSION 5 - THURSDAY 8 - 14h-16h

Longevity Risk	Capital Allocation	Risk theory	Risk Measures
DEVRIENDT Sander Producing the Dutch and Belgian mortality projections: a stochastic multi-population standard	GOFFARD Pierre-Olivier Is it optimal to group policyholders by age, gender, and seniority for BEL computations based on model points?	BADESCU Andrei An IBNR-RBNS insurance risk model with marked Poisson arrivals	GUEVARA-ALARCON William Quasi-Monte Carlo methods for copula based risk aggregation models
BROUTARD Swan Estimating the Mortality Rates of Small Populations : A Comparative Study into the Construction of a Two-Dimensional Table	HAGUET Eléonore Setting the financial adjustments within an ORSA framework	KONSTANTINIDES Dimitrios Distributions with heavy tails in Orlicz spaces	KAZI-TANI Nabil Optimal bounds for risk measures and insurance applications
MUNYAMAHORO Fidence Copula-based dependence measures for under-five mortality rate in Rwanda	CHAOUECH Leila construction GSE based in the J-process	HIPP Christian Maximal dividends and ruin: Lagrange and beyond	CHOO Weihao A novel approach to analyse diversification benefits in finance and insurance
KOLEV Nikolai Sibuya's Dependence Function Approach for Joint Life Insurance Pricing	BRANDT HENRIKSEN Lars Frederik Stress scenario generation for solvency and risk management	ACHLAK Arham Ruin analysis of takaful insurance using multiple threshold model	

Asset Allocation	Poster session
DONADIO Jessica Extreme value theory and optimal portfolio choice for downside-risk averse investors	ARA Shima Modeling the dependency of the underwriting risks by copula and its application in the solvency calculation CASTANER Anna Time-consistent joint management of consumption, saving and investment in a retirement capital for heterogeneous couples
AVANZI Benjamin On the distribution of the excedents of funds with assets and liabilities in presence of solvency and recovery requirements	GERTHOFER Michal Stochastic claims reserving in insurance using random effects VIDAL-MELIA carlos Would it work? A notional defined contribution scheme combining retirement and long-term care
MULER Nora Optimal Cash Management Control for Processes with two sided Jumps	VIDAL-MELIA carlos A "Swedish" actuarial balance sheet for a notional defined contribution pension scheme with disability and retirement benefits
ZERBIB David Asset allocation strategies in the presence of liability constraints	ZIMMERMANN Pavel Loss of Efficiency Caused by Data Aggregation in Ultimate Claim Value Estimation

PARALLEL SESSION 6 - THURSDAY 8 - 16h30-18h

Longevity Risk	Extremes	Asset Pricing	Long Term Care	Financial Risks	Forecasting	Poster session
LABIT HARDY Heloïse Cause-of-Death Mortality: A Study of a Heterogeneous Portfolio Dynamics	LEFEVRE Claude Epidemic Risk and Insurance Coverage	BALBAS Alejandro Good deals in asset pricing: Measurement and actuarial implications	SMITH David Paying for long term care insurance: The pros and cons of different payment methods	SAYAH Mabelle Counterparty Credit Risk in OTC derivatives under Basel III: Representation of the capital charge computation on simple portfolios	CHEN Luxi Analysis of the past with a trendometer, forecast of the future with an extrapolator, evaluation of the risk by insurance durations	ARA Shima Modeling the dependency of the underwriting risks by copula and its application in the solvency calculation CASTANER Anna Time-consistent joint management of consumption, saving and investment in a retirement capital for heterogeneous couples
ARNOLD Séverine Mind the Gap: A Study of Causal Mortality by Socio-Economic Circumstances	REYNKENS Tom Global fits using splicing for censored data: mixed Erlang and extreme value distributions	CHASSAGNEUX Jean-François Quantile hedging of bermudan option	ADEKAMBI Franck Semi-Markovian models in health insurance with Markov chain interest rate	MOUDIKI Thierry A model for the yield curve, with exact fit and parsimonious forecasts	TRAGHILOO Majid A Survey on Early Warning System (EWS) for Insurance Supervisory Risk Assessment	GERTHOFER Michal Stochastic claims reserving in insurance using random effects VIDAL-MELIA carlos Would it work? A notional defined contribution scheme combining retirement and long-term care VIDAL-MELIA carlos A "Swedish" actuarial balance sheet for a notional defined contribution pension scheme with disability and retirement benefits
KARAMAN Funda A Poisson-Inverse Gaussian Type of Lee-Carter Mortality Model	BEIRLANT Jan Modelling of long-tail reinsurance data	MORALES Manuel An Application of Limit-Order-Book Modeling in Pension Fund Portfolio Management: Evaluating Market Impact of Portfolio Re-balancing Strategies with a Simulator Model	BUCHARDT Kristian Kolmogorov's forward PIDE and forward transition rates in life insurance	WANG Simon ARFIMA models and the Hurst Measures: An Investigation of Commodity Daily Index and Futures Prices	KARAGUL Betül Zehra Investigation of the Dependence between Insurance Premiums and Socio-Economic Development Indices with Canonical Correlation Analysis	ZIMMERMANN Pavel Loss of Efficiency Caused by Data Aggregation in Ultimate Claim Value Estimation