



# AFIR-ERM Colloquium Programme

## FLORENCE 21-24 MAY 2019

**Tuesday, May 21, 2019**

Venue: Hotel Baglioni	Time	Session/Speakers	Topics
Conference Center	10:00 - 13:00	Registration	
<i>Sala Principe Carrega</i>	11:00 - 12:00	Scientific Committee Meeting	
<i>Sala Principe Carrega</i>	12:00 - 13:00	AFIR-ERM Board Meeting	
	13:00	Business Lunch	
	14:30 - 19:00	Registration	
<i>Sala Michelangelo</i>	15:00 - 18:00	<b>Plenary 1 – Chair Marcello Galeotti</b>	<b>Opening Address</b>
		Michael Sherris <i>AFIR ERM President</i> Marcello Galeotti <i>Colloquium President</i> Marco Bindi <i>University of Florence - Prorettore</i> Ermanno Pitacco <i>Scientific Committee President</i> Giampaolo Crenca <i>Organizing Committee President/ISOA President</i>	
		Cardinal Peter Turkson - Cardinal of the Roman Catholic Church. Prefect of the Dicastery for Promoting Integral Human Development	Investment within the framework of the <i>Environment, Society and Governance, A Catholic Church Perspective</i>
		Will Martindale - Director of Policy and Research at PRI, the United Nations Principles for Responsible Investment	Why sustainable finance is inevitable
<i>Terrazza Panoramica</i>	18:00	Welcome Cocktail	

**Wednesday, May 22, 2019**

<b>Venue</b>	<b>Time</b>	<b>Session/Speakers</b>	<b>Topics</b>
Conference Center	08:00 - 18:00	Registration	
Conference Center	08:30 - 10:00	<b>Parallel Sessions</b>	<b>Papers Presentation</b>
		Session 1A <i>Sala Michelangelo</i> – 3 speakers Session 1B <i>Sala Giotto</i> – 3 speakers Session 1C <i>Sala Dante</i> – 3 speakers	<b>See Parallel Sessions Programme</b>
<i>Foyer</i>	10:00 - 10:30	Coffee Break	
<i>Sala Michelangelo</i>	10:30 - 12:30	<b>Plenary 2 – Chair Ermanno Pitacco</b>	
		Paolo Garonna - Secretary General of the Italian Banking, Insurance, and Finance Federation	The New Scenarios for Risk and Uncertainty and their Implications for Business Strategy and Policy Making
		Yuriy Krvavych - Winner of the AFIR-ERM Bob Alting von Geusau prize	Probability of Sufficiency of Solvency II Reserve Risk Margins
		Malcolm Kemp AAE - Actuarial Association of Europe	The Actuarial Association of Europe and its Risk Management Committee
<i>B-Roof Restaurant (fifth floor)</i>	12:30 - 14:30	Lunch	
<i>B-Roof Restaurant (fifth floor)</i>	14:30 - 15:00	<b>AFIR-ERM General Assembly</b>	<b>Michael Sherris</b>
Conference Center	15:00 - 16:00	<b>Parallel Sessions</b>	<b>Papers Presentation</b>
		Session 2A <i>Sala Michelangelo</i> – 2 speakers Session 2B <i>Sala Giotto</i> – 2 speakers Session 2C <i>Sala Dante</i> – 2 speakers	<b>See Parallel Sessions Programme</b>
<i>Foyer</i>	16:00 - 16:30	Coffee Break	
Conference Center	16:30 - 18:00	<b>Parallel Sessions</b>	<b>Papers Presentation</b>
		Session 3A <i>Sala Michelangelo</i> – 3 speakers Session 3B <i>Sala Giotto</i> – 3 speakers Session 3C <i>Sala Dante</i> – 3 speakers	<b>See Parallel Sessions Programme</b>
<i>B-Roof Restaurant (fifth floor)</i>	20:00 - 23:00	<b>Colloquium 2019 Gala Dinner – Hotel Baglioni</b>	

**Thursday, May 23, 2019**

09:30 - 17:30 Full day Tour - See Tours Programme

Venue	Time	Session/Speakers	Topics
Conference Center	08:00 - 13:00	Registration	
<i>Sala Michelangelo</i>	08:45 - 10:30	<b>Plenary 3 – Chair Michael Sherris</b>	
		Fabio Cerchiai – ATLANTIA President	Enterprise Risk Management: a crucial evolution path also for "non-financial companies"
		Mario V. Wüthrich - Professor of the Department of Mathematics at ETH Zurich	Yes we CANN!: Machine Learning in Actuarial Modeling
<i>Foyer</i>	10:30 - 11:00	Coffee Break	
Conference Center	11:00 - 12:45	<b>Parallel Sessions</b>	<b>Papers Presentation</b>
		Session 4A <i>Sala Michelangelo</i> – 3 speakers Session 4B <i>Sala Giotto</i> – 3 speakers Session 4C <i>Sala Dante</i> – 4 speakers	<b>See Parallel Sessions Programme</b>
<i>Sala Michelangelo</i>	12:45 - 13:15	<b>Plenary 4 – Chair Marcello Galeotti</b>	
		<b>Formal Close of AFIR-ERM Colloquium 2019</b>	<b>Closing Address</b>  <i>Giampaolo Crenca</i> <i>Ermanno Pitacco</i> <i>Marcello Galeotti</i> <i>Michael Sherris</i>
<i>B-Roof Restaurant (fifth floor)</i>	13:15 - 15:00	Lunch	
	15:00 - 16:30	<b>Workshop 1<sup>st</sup> part</b>	<b>Workshop 1<sup>st</sup> part</b>
		Ermanno Pitacco - ERM and QRM in life insurance: an actuarial primer <i>Sala Giotto</i>	Andres Villegas Ramirez - Statistical Machine Learning Fundamentals: A Crash Course <i>Sala Dante</i>
<i>Foyer</i>	16:30 - 17:00	Coffee Break	
	17:00 - 18:30	<b>Workshop 2<sup>nd</sup> part</b>	<b>Workshop 2<sup>nd</sup> part</b>
		Ermanno Pitacco - ERM and QRM in life insurance: an actuarial primer <i>Sala Giotto</i>	Andres Villegas Ramirez - Statistical Machine Learning Fundamentals: A Crash Course <i>Sala Dante</i>