AFIR-ERM COLLOQUIUM 2019

INNOVATING ACTUARIAL RESEARCH ON FINANCIAL RISK AND ERM

PARALLEL SESSIONS PROGRAMME Florence, Italy | 21-24 May 2019

Wednesday, May 22, 2019

08:30-10:00
SESSION 1A - MICHELANGELO
Chair: Nino Savelli

A Megatrends-ESG long-term investing approach
Salas Maria Fernanda

The Importance of Narrative in Enterprise Risk Management and elsewhere
Ashe Frank

ESG factors in investments for a better world
Islas Terán Héctor

08:30-10:00
SESSION 1B - GIOTTO
Chair: Gennaro Olivieri

Sunk Costs and Screening: Two-Part Tariffs in Life Insurance
Ostaszewski Krzysztof

Pricing and hedging defaultable participating contracts with regime switching and jump risk
Le Courtois Olivier

Gaussian Process Regression for Pricing Variable Annuities with Stochastic Volatility and Interest Rate
Zanette Antonino

08:30-10:00
SESSION 1C - DANTE
Chair: Fausto Bellisciοni

Sensitivity analysis of annuity models
Rabitti Giovanni

Design of risk sharing for variable annuities
Ngugnie Diffouo Pauline

Optimal successive annuitisations after retirement
Melis Roberta

Wednesday, May 22, 2019

15:00-16:00
SESSION 2A - MICHELANGELO
Chair: Giampaolo Crenca

Opportunities for actuaries in banking
Allan Iain

Current financial stability initiatives relating to insurers and pension funds
Kemp Malcolm

15:00-16:00
SESSION 2B - GIOTTO
Chair: Marco Pirra

Three-layer problems and the GPD
Fackler Michael

Distribution Choice in Non-Life Insurance Risk Models via Statistical Learning Methods
SU Xiaoshan

15:00-16:00
SESSION 2C - DANTE
Chair: Fabio Baione

Financial impact in the Mexican insurance sector due to the implementation of Solvency II
Gavira Durón Nora

Focus on the Risk management of African central banks
Balde Alpha Mamodou

An individual risk model for premium calculation based on quantile: a comparison between Generalized Linear Models and Quantile Regression
Baione Fabio

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16:30-18:00
SESSION 3A - MICHELANGELO
Chair: Carla Angela

Holistic patrimonial investment. How to combine and diversify investment strategies with a risk management and sustainable approach,
Salas Maria Fernanda

Miles for Retirement
Salas Maria Fernanda

Sustainability as a Strategic risk approach: Sustainability Option into Non-Life Insurance Pricing
Pedol Miriam

16:30-18:00
SESSION 3B - GIOTTO
Chair: Marcello Galeotti

The dynamic structure of data breaches
Pirra Marco

The Accelerating Evolution Underway in the Reach and Efficiency of Quantamental Investing
Macedo Rosemary

Capital Requirement and Extreme Risk – study on a real flood dataset in Europe
Berti Francesca

16:30-18:00
SESSION 3C - DANTE
Chair: Annie Tay

On Inconsistencies of Risk Adjusted Returns with Expected Utility Models in Optimization
Matsuyama Naoki

Frailty Modelling in a multistate framework
Tabakova Daniela Yordanova

A Double-Sigmoid approach for dynamic policyholder behavior
Baione Fabio

Friday, May 24, 2019

11:00-12:45
SESSION 4A - MICHELANGELO
Chair: Paolo De Angelis

Modelling Dynamic Prepayment and Default with Survival Analysis and Machine Learning in Credit Protection Insurance
Aleandri Marco - Eletti Alessia

Flood risk insurance: the Blockchain approach for a bayesian adaptive design of the contract
Vannucci Emanuele

Pricing of Reverse Mortgages through Machine Learning: new opportunities for the actuaries
Piscopo Gabriella

11:00-12:45
SESSION 4B - GIOTTO
Chair: Luigi Vannucci

Comparative Risk Analysis between Sponsors and Participants for the New Risk - Sharing Pension Plan in Japan
Yokoyama Taiga

Stochastic Ordering of the Risks Affecting theSocial Security Coverage in Africa
Şahin Şule

Fat-tailed distributions for investment variables
Wilkie David - Şahin Şule

11:00-12:45
SESSION 4C - DANTE
Chair: Fausto Belliscioni

Investment strategy for pooled annuity products
Labit Hardy Héloïse - Sherris Michael

A Value-Based Longevity Index for Hedging Retirement Income Portfolios
Ziveyi Jonathan

Fair valuation of insurance liability cash-flow streams in continuous time: Theory
Delong Łukasz

Application of Affine Processes in Multi-Cohort Mortality Modelling
Sherris Michael