Timetable (CEST)

Thursday 16 June, 2022

9.00-9.30 Opening: Room G.110 Gemelli

Elena Beccalli – Dean of the faculty of Banking, Finance and Insurance
Markus Gesmann – Member of the Scientific committee of IDS
Nino Savelli – Member of the Scientific committee of IDS and head of the organizing committee of IDS in Catholic University

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, *Deep Composite Regression Model*	**H.B. Lim**, The University of Iowa, *Mortality Forecasting with Neural Tangent Kernel Regression* (with N.D. Shyamalkumar, S. Tao) on-line
R. M. Verschuren, University of Amsterdam, *Frequency-Severity Experience Rating based on Latent Markovian Risk Profiles*	**A. Jose**, Heriot-Watt University, *Predictive modelling for admission rates related to respiratory diseases in the US* (with A. Macdonald, G. Tzougas, G. Streftaris) on-line
B. DC Campo, KU Leuven, *A data-driven approach to construct a hierarchical structure* (with K. Antonio, J. Robben)	**A. Streich**, Analytics, Life & Health Europe at PartnerRe, *A Stochastic Compartmental Model for Pandemic Risk Assessment* (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**

Invited 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, *A discussion on the similarities and differences between insurance risk modelling and standard machine learning techniques*	**H. Y. J. Yung**, UNSW Sydney, *Modelling the mortality for China's oldest-old* (with K. Hanewald, A. Villegas) - on-line
S. Ng, Vantage Risk, *Applying Simple String Matching (NLP) in Casualty and Specialty Reinsurance Pricing and Risk Management*	**A. I. Mugwe**, Strathmore University, *Enhancing Food Security in Africa with a Predictive Early Warning System on Extreme Weather Phenomena* (with J, Gachanja, B. Muriithi, J. Olukuru, A. Wairegi, I. Rutenberg) – on-line

J. Dambon, Swiss Re, *Modeling Container Shipping Delay with Random Effects: A Comparison of Methods*	**A. U. Montero**, Université de Lausanne, *Cost of Dying in Switzerland: Taking a Glimpse of Medical Expenses in the Last Year of Life* (with J. Wagner) on-line
S. Flaig, University of Oldenburg, *Scenario generation for market risk models using generative neural networks* (with G. Junike)	**R. van der Zwaan**, MavenBlue, *Need for Speed - GPU acceleration for insurance* (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 partially online partially 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, *Matrix regression: models, algorithms, and applications (*with H. Albrecher, M. Bladt, J. Yslas) – in person	**J. Robben**, KU Leuven, *A hierarchical reserving model for reported non-life insurance claims* (with J. Creveceour, K. Antonio)	**G. Rianna**, Fondazione CMCC Centro Euromediterraneo sui Cambiamenti Climatici, *European Extreme Events Climate Index (E3CI)* (with A. Tirri, F. Repola, F. Lo Conti, G. Barbato, P. Mercogliano, G.A. Spedicato)
F. Ungolo, Technische Universität München, *Affine_mortality: R tools for estimation, comparison and projection of affine mortality models* (with M. Sherris, L. P. D. M. Garces, Y. Zhou) – in person	**G. Pittarello**, Università degli Studi – La Sapienza, *Bayesian Neural Networks applied to individual Chain-Ladder reserving* (with G.P. Clemente, D. Zappa)	**A. Castellarin**, Università di Bologna, Geomorphic flood hazard mapping: from floodplain delineation to flood-hazard characterization (with A. Magnini, M. Lombardi, A. Bujari, P. Mattivi, M. Patella, G. Bitelli, F. Lo Conti, A. Tirri)
S. Schnürch, Fraunhofer Institute for Industrial Mathematics, *Accounting for COVID-19-Type Shocks in Mortality Modeling: A Comparative Study* (with T. Kleinow, A. Wagner) on-line	**J. Ko**, SAS Institute, *Claims reserving, simulation engines* (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**

Invited 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, *Estimation of the enhanced concordance probability in linearithmic time* (with J.Raymaekers, R. Vanoirbeek, T. Verdonck)	**A. Riva**, Università degli Studi di Roma – La Sapienza, *Strategy optimization in a dynamical financial analysis environment through evolutionary reinforcement learning*
C. Giancaterino, Catholic University of Milan, *Machine Learning Interpretability in Lapse Prediction for Non-Life Insurance Premium*	**A. Zatsepin**, VSK insurance company, *Reserves, tariff rates, portfolio management. All in One: Machine Learning + stochastic loss reserving* (with A. Kvitcheñño)
G. Rabitti, Heriot-Watt University, *Bottom-up construction of rating system using sensitivity measures* (with A. Vallarino, A.K. Chokami)	**U. Korn**, Ledger Investing, *A New Approach to Forecasting Insurance Loss Ratios*
A. Badescu, University of Toronto, *On the Logit-weighted Reduced Mixture of Experts models with insurance applications* (with S. T. Chai Fung, S. Lin)	**V. Sriram**, Guy Carpenter, *AI Systems for Insurance Data Prep* (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, *Insurance ratemaking with images* (with H. Cossette, L. Lamontagne, E. Marceu)	**Z. Li**, *A general framework for modelling claim count data in general insurance based on the local mixed Poisson net* (with G. Tzougas)
D. Biancalana, Università degli Studi di Roma – La Sapienza, *Health insurance claims prediction with GAMLSS* (with F. Baione)	**Y. Havrylenko**, Technical University of Munich, *Algorithmic detection of interacting variables for generalized linear models via neural networks* (with J. Heger)
M. Shoun, Ledger Investing, *Domain-Specific Languages for Reserve Modeling*	**R. Pusz**, *Warsaw School of Economics*, Pure premium calculation for flood risk based on spatial information using R

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, *A Collective Reserving Model With Claim Openness* (with M. Lindholm)	**B. Wong & Y. Li,** University of New South Wales, *Stochastic Ensemble Loss Reserving* (with B. Avanzi, A. Xian) – in-person
J. Schelldorfer, Swiss Re, *LocalGLMnet: A Deep Learning Architecture for Actuaries*	**R. Metulini**, University of Salerno, *Forecasting flood risk exposure using mobile phone traffic flows' data,* (with M. Carpita) – in-person
E. J. Menvouta, KU Leuven, *Comparing machine learning models for micro-level reserving* (with R. Vanoirbeek, T. Verdonck)	**O. Lopez**, Sorbonne University and Detralytics, *Identification of the network structure to evaluate the impact on cyber attacks on an insurance portfolio* (with C. Hillairet, L. d'Oultremont, B. Spoorenberg, M. Thomas) – in-person

10.30-11.15 Coffee Break

11.15-12.15 Plenary Session: Room G.110 Gemelli

Chair: **Nino Savelli**

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

12.15-14.00 Lunch

14.00-14.30 Lightning Sessions

Lightning Session 5 – Room G.110 Gemelli	Lightning Session 6 – Room G.111 Salvadori
Hybrid Mode – Speakers partially in-person and partially on-line	**Speakers on-line**
Chair: **Michael Ludkovski**	Chair: **Fabio Baione**
W. F. Chong, Heriot-Watt University, *Pseudo-Model-Free Hedging for Variable Annuities via Deep Reinforcement Learning*, (with H. Cui, Y. Li) – in-person	**G. Stupfler**, ENSAI & CREST, Extreme conditional risk estimation in heavy-tailed heteroscedastic regression models (with S. Girard, A. Usseglio-Carleve)
D. Giorgi, CNRS, Sorbonne Université, *IBMPopSim: a package for the efficient simulation of individual-based population models* (with S. Kaakaï, V. Lemaire) – in-person	**S. Sangari**, Kennesaw State University, *Under-reporting correction in Cyber Incidents* (with E. Dallal)
S. R. Kessy, University of New South Wales, *Combination of Mortality Rate Forecasts From Multiple Starting Points* (with M. Sherris, A. Villegas, J. Ziveyi) – online	**S. Levantesi**, Sapienza University of Rome, *Multi-country clustering-based forecasting of healthy life expectancy* (with A. Negri, G. Piscopo)
M. Vhudzijena, UNSW Sydney, *Mortality Heterogeneity and Clustering using Joint Body Mass Index and Self-Reported Health Trajectories* (with M. Sherris, A. Villegas, J. Ziveyi) - online	**O. Laverny**, University of Lyon & SCOR SE, *Estimation of high dimensional gamma convolutions through random projections*

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, *Transfer learning for boosting mortality table* (with G.A. Spedicato)	**A. Dræge**, Frende Forsikring, *Using cosine similarity for recommending insurance products* (with H. Midtgarden Golid, F. Dorn)
S. Scognamiglio, University of Naples "Parthenope", *Calibrating the Lee-Carter and the Poisson Lee-Carter models via Neural Networks*	**K. Bett**, Strathmore University, *Weather index-based Crop Insurance using Machine Learning*, J. Olukuru
M. Ludkovski, University of California Santa Barbara, *Joint modeling of State-level mortality in US* (with D. Padilla)	**V. Arannil**, Amazon Web Services, *Applying computer vision for high precision 360 degree car damage assessment* (with A. Roy)

15.40-16.00 Closing Remarks: Room G.110 Gemelli

Andreas Tsanakas– Member of the Scientific committee of IDS
Gian Paolo Clemente, Francesco Della Corte, Silvia Facchinetti, Gabriele Pittarello, Nino Savelli, Diego Zappa - Local Organizing committee of IDS