ASTIN, AFIR/ERM and IACA Colloquia
Innovation & Invention
23-27 August 2015 | Amora Hotel Jamison Sydney

Actuaries Institute

*Updated 17 September 2015

PLENARY PRESENTATIONS

Plenary 1 –
Michel Dacorogna
Author has requested for this session not to be published

Plenary 2 – National Disability Insurance Scheme (NDIS)
Richard Madden

Audio – Facilitator's Comments – Presentation – Q & A - End

Plenary 3 – Group Life and TPD Crisis
Pauline Blight-Johnston

Audio – Facilitator's Comments – Presentation – Q & A

Plenary 4 – Uncertainty and Risk Communication
Frank Ashe

Audio – Facilitator's Comments – Presentation – Q & A – Official Announcements - End

CONCURRENT PRESENTATIONS

ASTIN

Concurrent 1a - Audio
An Asymptotic Test for the Conditional Value-at-Risk with Applications in Capital Adequacy
Péter Vékás

Generalized Linear Models in Compound Risk Model with Dependent Structures
Jae Youn Ahn

A Discussion On Credibility And Penalised Regression, With Implications For Actuarial Work
Hugh Miller

Concurrent 2a - Audio
Implementing the Individual Claims Reserving Method, a New Approach of Non-life Reserving
Jean-Baptiste Chalnot, Pierre Miehe

Existence and Uniqueness of Chain Ladder Solutions
Greg Taylor

Concurrent 3a - Audio

Risks and Risk Management of Renewable Energy Projects: The Case of Onshore And Offshore Wind Parks
Thomas Kosub

Modeling Operational Risk Incorporating Reputation Risk: An Integrated Analysis for Financial Firms
Christian Eckert

Concurrent 4a - Audio

Probability of Sufficiency of Reserve Risk Margins under Solvency II Cost of Capital Approach: Practical Approximation Formulae
Eric Dal Moro, Yuriy Krvavych

Binary Events Loading for Solvency II Technical Provisions: Practical Approximation Formulae
Yuriy Krvavych

Concurrent 4c - Audio

Behavioral Biases in Underwriting: Implications for Insurers
Jiten Voralia

Financial Consequences of Temperature Changes on Mortality: International Evidence
Colin O'Hare, Malgorzata Seklecka, Anthanasios A. Pantelous

Annual Mileage and BMS in Motor pricing for private cars in Germany
Axel Wolfstein

Concurrent 5a - Audio

Why High Dimensional Modeling in Actuarial Science?
Simon Lee

Q-Credibility
Olivier Le Courtois

Concurrent 6a - Audio

Five things Insurers can do about Climate Change
Sharanjit Paddam

Political Risk Reinsurance Pricing - A Methodology Proposal
Eric Dal Moro

Concurrent 7a - Audio

Management Risk
Frank Cuypers

Multivariate Stop Loss Mixed Erlang Risk: Aggregation, Capital Allocation and Default Risk
Gildas Ratovomirija

Concurrent 8a - Audio

Layer Dependence as a Local Dependence Measure
Weihao Choo

Sequential Analysis of Scenario Based Risk Measures
Dimitri Semenovich

Concurrent 9a - Audio

From Data to Decisions – Using Actuarial Science In The Fight Against Poverty
Barry Maher

Risk Quantification and Optimization of Counterparty Risks Caused by Reinsurance for Variable Annuities
Takayuki Ichikawa

Interest Rates and Inflation in Property/Casualty Insurance
Michael Radtke

Concurrent 10a - Audio

The Data Analytics Revolution: A Guide from the ASTIN Working Party on Big Data
Raymond Wilson

Delta Boosting Machine and its Application in Actuarial Modeling

Simon Lee

Concurrent 11a - Audio

Product Pricing and Solvency Capital Requirements for Long-Term Care Insurance
Adam Wenqiang Shao

How do Lab Data Complement Field Data? An Experimental Analysis in the Context of Car Insurance
Rami Bou Nader

Concurrent 12a - Audio

Modeling Dependencies in Claims Reserving with GEE
Michal Pesta

Conditional Least Squares and Copulae in Claims Reserving for a Single Line of Business
Michal Pesta

Concurrent 13a - Audio

Insurance Principles for Monitoring and Managing the National Disability Insurance Scheme
Sarah Johnson, Sally Galbraith

On the Transferability of Reserves In Lifelong Health Insurance Contracts
Els Godecharle

Statistical Bayesian Inference and Prediction for the 2014 West African Ebola Outbreak Modeled as a Galton-Watson Branching Process
Guillaume Ominetti, Benjamin Schannes

AFIR/ERM

Concurrent 1b - Audio
On Integrated Chance Constraints in ALM for Pension Funds
Toukourou Youssouf a. F

Evaluating Investments in Renewable Energy under Policy Risks
Nikolai Vogl

Empirical Study of Multi-objective optimization in the Multi-currency Hull-White twoFactor model
Yujiro Otsuka

Concurrent 2b - Audio

Participating Life Insurance Products with Alternative Guarantees: Reconciling Policyholders' and Insurers' Interests
Andreas Reuss, Jochen Wieland

Guarantee Valuation in Unfunded Pension Systems
Jennifer Alonso-Garcia

Concurrent 3b - Audio

Managing Systematic Mortality Risk in Life Annuities: An Application of Longevity Derivatives
Man Chung Fung, Katja Ignatieva

Hedging and Immunization of Longevity Risk
Changyu Liu

Concurrent 4b - Audio

Pricing Asian options: Convergence of Gram-Charlier Series
Daniel Dufresne

Valuation of Guaranteed Minimum Maturity Benefits in variable annuities with surrender options
Jonathan Ziveyi

Concurrent 5b - Audio

Environmental, Social and Economic Sustainability: Implications for Actuarial Science
Taryn Leigh Reddy

Virtue and Risk Culture in Finance
Anthony Asher, Tracy Wilcox

Concurrent 6b - Audio

Optimizing Business in Low Yield/High Volatility World Through Enhanced Risk Assessment and Capital Management
Paul Sandhu

Inside the Solvency 2 Black Box: Net Asset Values and Solvency Capital Requirements with a Least-Squares Monte-Carlo Approach
Olivier Le Courtois

Concurrent 7b - Audio

Regulation Risk: Is There as Danger in Reducing the Volatility
Christian Walter

Components and Challenges of Integrated Cyber Risk Management
Thomas Kosub

Concurrent 8b - Audio

Approaches Used to Quantify Forward Looking Risk Exposures for Variable Annuities
Mark Griffiths, Maziar Nikpour

Australian Cyber Claims: Live and Kicking
Eric Lowenstein

Concurrent 9b - Audio

Modelling Lifetime Dependence for Older Ages using a Multivariate Pareto Distribution
Daniel H. Alai, Zinoviy Landsman

Mortality Forecast: Global or Local?
Han Li, Colin O'Hare

Regional Differences in Life Expectancy in Mainland China
Kevin Liu

Concurrent 10b - Audio

An Investigation into South African General Equity Unit Trust (Mutual Fund) Performance During Different Economic Periods
Dino Elias Bertolis, Mark Hayes

Concurrent 11b - Audio

On the Calculation of the Solvency Capital Requirement Based on Nested Simulations
Daniel Bauer, Andreas Reuss and Daniela Singer

Concurrent 12b - Audio

General Measure for Optimal Portfolio Risk Management
Zinoviy Landsman, Udi Makov

Copula Simulation in Portfolio Allocation Decisions
Gyöngyi Bugár

Concurrent 13b - Audio

Home Equity Release: An Alternative Product and its Pricing
Douglas Andrews

The Application of Affine Processes in Multi-Cohort Mortality
Yajing Xu

IACA

Concurrent 10c - Audio

Demographics, Development and Disasters: The Role of Insurance in Planning for the Future
Rade Musulin

Concurrent 11c - Audio

Data Problems and Solutions
Margaret Tiller Sherwood

Concurrent 12c - Audio

Regulatory Trends in the Asia Pacific Region – Opportunities for the Actuarial Profession
Rade Musulin

Concurrent 13c - Audio

Shareholder Reporting in Life Insurers
Gautam Kakar