CONCURRENT SESSIONS

**ASTIN**

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

*An Asymptotic Test for the Conditional Value-at-Risk with Applications in Capital Adequacy*
Péter Vékás

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

*Behavioral Biases in Underwriting: Implications for Insurers*
Jiten Voralia

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

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

*Delta Boosting Machine and its Application in Actuarial Modeling*
Simon Lee, Sheldon Lin, Katrien Antonio

*Existence and Uniqueness of Chain Ladder Solutions*
Greg Taylor

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

*From Data to Decisions – Using Actuarial Science In The Fight Against Poverty*
Barry Maher, Qhelile Nyathi, Daniel Clarke, Olivier Mahul

*Generalized Linear Models in Compound Risk Model with Dependent Structures*
Jae Youn Ahn, Donghwan Lee, Woojoo Lee

*How do Lab Data Complement Field Data? An Experimental Analysis in the Context of Car Insurance*
Rami Bou Nader, Anne Corcos, François Pannequin, Emmanuel Pierron
Implementing the Individual Claims Reserving Method, a New Approach of Non-life Reserving
Jean-Baptiste Chalnot, Pierre Miehe, Julien Trufin

Insurance Principles for Monitoring and Managing the National Disability Insurance Scheme
Sarah Johnson, John Walsh

Interest Rates and Inflation in Property/Casualty Insurance
Michael Radtke

Layer Dependence as a Local Dependence Measure
Weihao Choo, Piet de Jong

Modeling Dependencies in Claims Reserving with GEE
Michal Pesta, Sarka Hudecova

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

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

On the Transferability of Reserves In Lifelong Health Insurance Contracts
Katrien Antonio, Michel Denuit, Jan Dhaene, Els Godecharle

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

Political Risk Reinsurance Pricing - A Methodology Proposal
Dal Moro Eric, Hubinois Geraud

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

Product Pricing and Solvency Capital Requirements for Long-Term Care Insurance
Adam Wenqiang Shao, Michael Sherris, and Joelle H. Fong

Q-Credibility
Olivier Le Courtois
Risks and Risk Management of Renewable Energy Projects: The Case of Onshore and Offshore Wind Parks
Thomas Kosub, Nadine Gatzert

Risk Quantification and Optimization of Counterparty Risks Caused by Reinsurance for Variable Annuities
Takayuki Ichikawa, Motoya Kosakil, Yamato Tomiyasu, Takeo Oshima and Kazuhisa Takahashi

Sequential Analysis of Scenario Based Risk Measures
Dimitri Semenovich

The Data Analytics Revolution: A Guide from the ASTIN Working Party on Big Data
Raymond Wilson, Jason Paschalides, Pedro Fonseca, Tom Rampley, Oscar Hu, Michaela Bruer, Louise Francis

Transformations of Copulas and Measures of Concordance
Sebastian Fuchs

Why High Dimensional Modeling in Actuarial Science?
Simon Lee, Katrien Antonio

AFIR/ERM

A Cohort-Based Value Index for Longevity Risk Management
Yang Chang, Michael Sherris

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

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

Components and Challenges of Integrated Cyber Risk Management
Thomas Kosub

Copula Simulation in Portfolio Allocation Decisions
Győngyi Bugár, Máté Uzsoki

Empirical Study of Multi-objective optimization in the Multi-currency Hull-White twoFactor model
Yujiro Otsuka
Environmental, Social and Economic Sustainability: Implications for Actuarial Science
Taryn Leigh Reddy, RJ Thomson

Evaluating Investments in Renewable Energy under Policy Risks
Nadine Gatzert, Nikolai Vogl

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

 Guarantee Valuation in Unfunded Pension Systems
Jennifer Alonso-Garcia, Pierre Devolder

Hedging and Immunization of Longevity Risk
Changyu Liu, Michael Sherris

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

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

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

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

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

 On Integrated Chance Constraints in ALM for Pension Funds
Toukourou Youssouf a. F, Dufresne François

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

 Participating Life Insurance Products with Alternative Guarantees: Reconciling Policyholders’ and Insurers’ Interests
Andreas Reuß, Jochen Ruß, Jochen Wieland
Pricing Asian options: Convergence of Gram-Charlier Series
Daniel Dufresne, Hanbo Li

Regional Differences in Life Expectancy in Mainland China
Jichen Li, Hazel Bateman, Kevin Liu

Regulation Risk: Is There as Danger in Reducing the Volatility
Jacques Levy-Vehel, Christian Walter

Risk Management or Management Risk
Frank Cuypers

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

Valuation of Guaranteed Minimum Maturity Benefits in variable annuities with surrender options
Jonathan Ziveyi, Michael Sherris, Yang Shen

Virtue and Risk Culture in Finance
Anthony Asher, Tracy Wilcox

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Data Problems and Solutions
Margaret Tiller Sherwood

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

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

Shareholder Reporting in Life Insurers
Gautam Kakar