

	Monday	Tuesday	Wednesday	Thursday	Friday
8:30-8:45	Opening remarks				
8:45-9:30	Paul Embrechts	Nicole El Karoui	Steve Haberman	Alfredo Dos Reis	Daria Ossipova
9:30-9:50	Philippe Deprez <i>Macroprudential insurance regulation: a Swiss case study</i>	Héloïse Labit Hardy <i>Cause-of-Death Mortality and Socio-Economic Status: A Study of a Portfolio Dynamics</i>	Bin Li <i>A Hybrid Observed Scheme for Some Exotic Ruin Problems</i>	Hélène Morsomme <i>Stochastic optimal control of public pension schemes</i>	Mohamed Amine Lkabous <i>Properties of a risk measure derived from cumulative Parisian ruin</i>
9:50-10:10	Quentin Guibert <i>Pricing and Risk Analysis of a Long-Term Care Insurance</i>	Sarah Kaakai <i>How can cause-of-death reduction lead to higher aggregated mortality in presence of heterogeneity? A population dynamics approach</i>	Samuel Piveteau <i>Machine Learning for Survival data</i>	Raj Bahl <i>General Price Bounds for Guaranteed Annuity Options</i>	Mengyi Xu <i>Portfolio insurance strategies for target annuitisation funds</i>
10:10-10:40	Coffee break	Coffee break	Coffee break	Coffee break	Coffee break
10:40-11:00	Niu Gao <i>A Financial Protection Strategy Using a Combination Annuity for Families with a Down syndrome Child</i>	Senren Tan <i>Computing the Two-Sided Kolmogorov-Smirnov Distribution When the Underlying cdf is (Dis)continuous</i>	LinLin Tian <i>Singular Optimal Dividend Problems under Sparre Andersen Model</i>	Anderson Ngowa <i>Modeling heat-related mortality based on greenhouse emissions in OECD countries</i>	Uenuma Daisuke <i>Longevity risk management for annuities by longevity bonds and swaps</i>
11:00-11:20	Lewis Ramsden <i>A non-renewal risk model in compliance with Solvency II</i>	Cheng Wan <i>Mortality among the oldest-old: a review of current practice and development for the closure of life table</i>	Long Bai <i>Parisian ruin of the Brownian motion risk model with constant force of interest</i>	Giovanna Apicella <i>Checking the existence of dependence between mortality and interest rate risks within the Feller process framework.</i>	Yohann Le Faou <i>Random Forest for Regression of Censored Variable</i>
11:20-11:40	Chul Jang <i>Lifetime investment and annuitization decisions using multi-stage stochastic programming</i>	Barbara D'Ambrogio-Ola	William Miguel Guevara Alarcón <i>Quasi-Monte Carlo methods for copula based risk aggregation models</i>	Yen Lok <i>Multinomial VaR Backtests</i>	Qiheng Guo <i>Mortality Trends Implied by Term Insurance Prices</i>
11:40-12:00	Edit Rroji <i>Assessing longevity risk in a portfolio of life annuities</i>		Fayha E.Maysara Mohamed <i>Estimating Reserve for claims Incurred but Not Reported (IBNR)</i>	Anna Maria Gambaro <i>Quantitative assessment of common practice procedures in the fair evaluation of embedded options in insurance contracts</i>	Jonas Crevecoeur <i>Modeling reporting delay dynamics for claims reserving</i>
12:00-13:00	Lunch	Lunch	Lunch	Lunch	Jacques Rioux and Closing Ceremony
13:00-14:00					Lunch

	Monday	Tuesday	Wednesday	Thursday	Friday	
14:05-14:30	Madhavi Bajekal	Ayşe Arık <i>Pricing Pension Buy-outs in the Presence of Correlated Interest and Mortality Rate Risks: A Change of Measure Approach</i>	Excursion	Andrew Smith		
14:30-14:50		Xing Wang <i>Estimating Heavy Tailed Haezendonck-Gooovaerts Risk Measure With A Normal Limit</i>				
14:50-15:10	Anca-Stefania Jijiie <i>Understanding NDC Pension Systems and their current implementation</i>	Sander Devriendt <i>Producing the Dutch and Belgian mortality projections: a stochastic multi-population standard</i>				Marcel Braeutigam <i>Predicting Risk with Risk Measures: An Empirical Study</i>
15:10-15:30	Poontavika Naka <i>Annuitisation Divisors for Notional Defined Contribution (NDC) Pension Schemes</i>	Zhaoxun Mei <i>Optimal design of pension products</i>				Etkin Hasgül <i>An Alternative Stochastic Mortality Trend Model</i>
15:30-16:00	Coffee break	Coffee break				Coffee break
16:00-16:20	Yunzhou Chen <i>Optimal Stop-loss Reinsurance Strategy under Distortion Risk Measures</i>	Julie Thøgersen <i>Optimal premium as function of the deductible: Customer analysis and portfolio characteristics</i>				Leila Chaouech
16:20-16:40	Roel Henckaerts <i>Using risk factors in P&C insurance pricing: a data driven strategy with GAMs, regression trees and GLMs.</i>	Saisai Zhang <i>The Notion of "Optimality" in Optimal Retirement Planning</i>				Wenyuan Zheng <i>Portfolio Choice with Life Annuities under Probability Distortion</i>
16:40-17:00	Nacira Agram <i>Model Uncertainty Stochastic Mean-Field Control</i>	Dongchen Li <i>A Pair of Optimal Reinsurance-Investment Strategies in the Two-sided Exit Framework</i>				Can Jin <i>On the occupation times in a delayed Sparre Andersen risk model with exponential claims</i>
17:00-19:00						
19:00	Dinner	Dinner				Dinner

Organized by: Séverine Arnold (-Gaille), University of Lausanne
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