

	Monday	Tuesday	Wednesday	Thursday	Friday
8:30-8:45					
8:45-9:30	Opening remarks & Ana Debón	Julien Trufin	Lisa Morgan		Andrei Badescu
9:30-9:50		Alan Xian <i>Inference and prediction of counts using Markov-modulated non-homogeneous Poisson processes</i>	Renata Alcoforado <i>Impact of Microinsurance on the Brazilian Public Pension System</i>	Emmanuel Hamel <i>Compound trend renewal process with discounted claims : a unified approach</i>	Yang Feng <i>Optimal dividend problem for risk process with constant interest rate under model uncertainty</i>
9:50-10:10	Monica Andreea Marciuc <i>Automobile insurance ratemaking using the family of generalized linear models</i>	Roel Henckaerts <i>Boosting insurance tariff plans with insights from tree-based machine learning methods</i>	Junsen Tang <i>Valuation of Defaultable Reverse Mortgages in Microinsurance Markets</i>	Sophian Mehalla <i>Fast calibration of the Libor Market Model with Jacobi Stochastic Volatility</i>	Wei Zhu <i>An Application of Fractional Differential Equations to Risk Theory</i>
10:10-10:40	Coffee break	Coffee break	Coffee break	Coffee break	Coffee break
10:40-11:00	Viktoriya Glushko <i>Short and Long-Term Dynamics of Cause-specific Mortality Rates using the Cointegration Analysis</i>	Anca Jijiie <i>Mortality by socio-economic class and its impact on the retirement schemes: How to render the systems fairer?</i>	Stephan Bischofberger <i>A comparison of in-sample forecasting methods with application in general reserving</i>	Guillaume Boglioni Beaulieu <i>The Central Limit Theorem can fail drastically for pairwise independent sequences</i>	Karim Barigou <i>Fair dynamic valuation of insurance liabilities: Merging actuarial judgement with market- and time-consistency</i>
11:00-11:20	Kira Henshaw <i>What becomes of the broken-hearted: An investigation into the impact of the broken-heart syndrome effect</i>	Hélène Morsomme <i>A new Notional Defined Contribution system based on risk sharing</i>	Jonas Crevecoeur <i>Individual reserving with claim specific covariates</i>	Alex Isakson <i>Superefficient estimation of future conditional hazards based on marker information</i>	Junlei Hu <i>Optimal robust insurance with a finite uncertainty set</i>
11:20-11:40	Chiara Corsato <i>On the optimal design of participating life insurance contracts</i>	Maoqi Hu <i>What is behind and after retirements in China?</i>	Jing Wang <i>Risk models with surplus-dependent premiums</i>	Martin Blatt <i>Combined Tail Estimation Using Censored Data and Expert Information</i>	Eleni Vatamidou <i>Finite-time ruin probabilities under large-claim reinsurance treaties for heavy-tailed claim sizes</i>
11:40-12:00	Patrick Laub <i>Phase-Type Models in Life Insurance</i>	Emine Selin Saridas <i>Dependent Claim Severity Models Under Copula Regression Approach</i>	Vieri Mosco <i>A model of index-insurance for agricultural risk management</i>	Alexander Sevel Lollike <i>Expected Utility Optimization and Polynomial Approximations</i>	Closing Ceremony
12:00-12:20	Lunch	Lunch	Lunch	Lunch	Lunch
13:00-14:00					

	Monday	Tuesday	Wednesday	Thursday	Friday
14:05-14:30	Sheila Azuntaba	Olivier Menoukeu Pamen	Excursion	Inma Peña	
14:30-14:50					
14:50-15:10	Eric Gitau <i>Pro-Cyclical Mortality Modelling based on Macroeconomic Factors</i>	Yumin Wang <i>High Water Mark Fee Structure for Variable Annuities</i>		Yulong Li <i>Quantitative Analysis the Public and Private Impact of CIPRs Considering Health Heterogeneity</i>	
15:10-15:30	Renata Alcoforado <i>Microinsurance in the Brazilian Public Pension System</i>	Nikolay Gudkov <i>Pricing and Hedging of Guaranteed Minimum Benefits using Power Series Approximation Techniques</i>		Donatien Wilfried Kuissi Kamdem <i>Indifference pricing of Epstein-Zin utility for factor model</i>	
15:30-16:00	Coffee break	Coffee break		Coffee break	
16:00-16:20	Gao Niu <i>Image Process Algorithm for Post-hurricane Damage Estimation</i>	Christian Furrer <i>Simple shrinkage estimation in multi-state models</i>		Poclaire Kenmogne Gtougaimbo <i>Exact formula for multi basket assets options</i>	
16:20-16:40	José Carlos Araujo-Acuna <i>Fitting non-stationary cox processes: an application to fire insurance data</i>	Pauline Milaure Ngugnie Diffouo <i>Static risk measurement of life annuity products: the longevity model</i>		Léonard Vincent <i>Reducing insurer's risk with random reinsurance treaties</i>	
16:40-17:00	Linlin Tian <i>Optimal Singular Dividend Problem under the Sparre Anderson Model</i>	Carlos Oliveira <i>Production processes with different levels of risk: addressing the replacement option</i>		Pierre-Olivier Goffard <i>Fraud risk assessment within blockchain validated transactions</i>	
17:00-19:00					
19:00	Dinner	Dinner		Dinner	

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