Schedule PARTY 2023, Valencia, Spain

TIME	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY
9:30 AM	OPENING	**Ida Ferrara**	**Ed Furman**	**Charles Minier** - *On a ruin model built with INAR processes*	**Ana Debon**
9:50 AM	**Stephane Loisel**	**Carlos Araiza** - *Race and gender discrimination in insurance pricing: A causal approach*	**Biwen Ling** - *A note on dependence and volatility in P and Q*	**Luca De Mori** - *Multi-population Mortality Forecasting: a Model Averaging Approach*	**Yves-Cedric Bauwelinckx** - *Causality-preservation capabilities in data replication methods: an overview*
10:10 AM	**Christian Furrer** - *Conditional Aalen–Johansen estimation*	**Herve Andres** - *Signature-based validation of real-world economic scenarios*	**Michelle Vhudzjena** - *An Actuarial Lens on Multimorbidity and Long Term Care*	**Lea Enzi** - *Numerical methods for PDMP risk models*	**Yun Jia** - *The R functions KS2sample and Kuiper2sample: efficient calculation of p-values of the two-sample Kolmogorov-Smirnov and Kuiper tests*
10:30 AM	**Martin Bladt** - *Conditional Aalen–Johansen estimation*	**Juan-Sebastian Yanez** - *Modelling payment frequency for loss reserves based on dynamic claim scores*	**David Atance** - *Mortality Models Based on Key Mortality Rates*	**Tachfine El Alami** - *On the characteristics of the risk adjustment under IFRS 17*	**Etienne Raynal** - *Risk-averse Reinforcement Learning in long-term asset allocation with Hidden Markov Models*
10:50 AM	BREAK	BREAK	BREAK	BREAK	BREAK
11:20 AM	**Marlon Moresco** - *A risk measurement approach from risk-averse stochastic optimization of score functions*	**John Ery** - *A blended parametric-modeled loss CAT bond*	**Himchan Jeong** - *Integration of Traditional and Telematics data for Efficient Insurance Claims Prediction*	**Lisa Morgan**	**Kira Henshaw** - *A group-based approach to inclusive insurance*
11:40 AM	**Gabrielle Pittarello** - *Chain ladder+: a versatile approach for claims reserving*	**Jose Miguel Contro** - *Optimal Cost of Social Protection by Direct Capital Lump-Sum Transfers*	**Simon Pojer** - *Asymptotic behaviour of ruin probabilities driven by a Markovian Hawkes process*	**Sander van Eekelen** - *Sustainability of state pensions: the Dutch Pay-As-You-Go Pension system*	**Patrick Laub** - *Approximate Bayesian Computation and Insurance*
12:00 PM	**Charlotte Jamotton** - *Insurance analytics with k-means and extensions*	**Brandon Garcia Flores** - *Multiple-corridor dividend strategies with a ruin constraint*	**Fallou Niakh** - *Algorithm for computing actuarially fair Pareto optimal risk sharing rules in Peer-to-peer insurance*	**Churui Li** - *Portfolio Selection Criteria Based on Generalized Herd Behavior Index for Bespoke Basket*	**Jorge Yslas** - *Discrete phase-type mixture-of-experts regression for claim frequency modeling*
12:20 PM	**Pierre Chatelain** - *Subsidence and household insurances in France: geolocated data and insurability*	**Ivan Fonseca** - *Optimal Multiperiod Mixture Between Pay-as-you-go And Funded Financial Systems For Social Security*	**Yousra Cherkaoui Tangi** - *Dynamic random models with internal and external excitation with applications in cyber risk insurance*	**Phuong Nguyễn** - *Optimal reinsurance for minimum probability of Parisian ruin*	**Jinbo Zhao** - *A Simulation-based Study for Multifactorial Genetic Disorders to Quantify the Impact of Polygenic Risk Scores on Life Insurance*
12:40 PM	**Maria Aragona** - *On distorted redistribution across socio-economic classes in tontines*	**Dina Finger** - *Ruin and profitability in Bitcoin mining: analysis of pools and empirical evidence*	**Sascha Gunther** - *The interest rate risk of equity-indexed annuities with cliquet-style return guarantees*	**Eleonore Blanchard** - *Bayesian Inference of Hidden Markov Models for Financial Quantitative Strategies*	CLOSING
1:00 PM	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
3:00 PM	**Supryia Garikipati**	Sarah Mathieson		**Katrien Antonio**	
3:20 PM	**Cedric Koffi** - *A multistate model for loan payment delinquencies in microfinance institutions*	**Reinaldo Marques** - *Actuarial Pricing for parametric insurance via Bayesian extreme analysis*		**Natalia Bou Sakr** - *Clustering Algorithm for Spatiotemporal Data with Application to Covid-19*	
3:40 PM	**Asrar Alyafie** - *An analysis of the current Saudi Arabian no-claim discount system and its adaptability for novice women drivers*	**Salvatory Kessy** - *Averaging Mortality Rate Forecasts Across Fitting Periods*		**Rodrigue Kazzi** - *Assessing tail risk for unimodal right-skewed distributions*	
4:00 PM	**Wang Jiayi** - *Estimation of bounds for value at risk for Markov-modulated jump diffusion process and some examples*	**Vanessa Hanna** - *Valuation of mixed life insurance contracts under stochastic correlated mortality and interest rates*		**Wentao Hu** - *Optimal Risk Pooling of Peer-to-Peer Insurance*	
4:30 PM	BREAK	BREAK		**Lorenzo Marchi** - *Fairness through regularization: an approach to mitigate group disparities for multiple protected features*	
4:50 PM	**Jinhui Zhang** - *The expected length of stay at aged care facilities in Australia: Current and future*	**Maria Hinken** - *Design and valuation of Sustainability-Linked Bonds*	Excursion	BREAK	
5:10 PM	**Oliver Sandqvist** - *IBNR and RBNS models in multi-state life insurance*	**Leonie Le Bastard** - *Coherent extrapolation of mortality rates at old ages applied to Long Term Care*		**Michael Adalla**	
5:30 PM	**Francesco Ungolo** - *A Regression Dirichlet Process Mixture frailty model for the analysis of competing risk events*	**Christopher Blier-Wong** - *Generating function method for the efficient computation of expected allocations*		WORKSHOP	
5:50 PM	**Theis Bathke** - *Two-dimensional forward and backward transition rates*	**Keivan Diakite** - *Longevity adaptation mechanism and intergenerational risk sharing in public pension systems*		WORKSHOP	
6:10 PM	**Roberto Carcache** - *Mitigating Flood Risk with CAT bonds: A New Orleans Case Study*	**Eva Verschueren** - *On the pricing of capped volatility swaps using machine learning techniques*		WORKSHOP	
8:00 PM	DINNER	DINNER		DINNER	

Organized by: University of Lausanne
University of Liverpool
Consortium of Excellence for the 17 Goals, C-17