

Schedule PARTY 2025, Liverpool, UK

TIME	MONDAY 19	TUESDAY 20	WEDNESDAY 21	THURSDAY 22	FRIDAY 23
9:00 AM	OPENING +	James Auty	Elena Vigna	Peter Hieber	Jose Garrido
9:50 AM	Andres Villegas	Eman Elmeaddawy - <i>Spatial Dependence of Cause-specific Mortality in Europe</i>	Ziwei Chen - <i>Shrinkage GLM modelling</i>	Sascha Günther - <i>Modern pension design by refundable income tontines</i>	Herve Zumbach - <i>Non-Stationary Classification of Extreme Rainfall Events in Switzerland</i>
10:10 AM	David Attace - <i>CvmortalityMult R-Package</i>	Rhoda Dadzie-Dennis - <i>Evaluating the resilience of pension glidepaths in a climate-sensitive economy</i>	Andrea Buffoli - <i>From Theory to Practice: Optimal Asset Allocations for Endowment Funds Using Dynamic Programming and Reinforcement Learning</i>	Yuxin Zhou - <i>Risk-sharing Rules for Mortality Pooling Products with Stochastic and Correlated Mortality Rates</i>	Jean René Mwizere - <i>Sustainability and Lifetime Investing: Evaluating Long-Term Implications</i>
10:30 AM	BREAK	BREAK	BREAK	BREAK	BREAK
11:00 AM	Veronica Merlone - <i>Optimal investment strategies for DC pension plans with minimum guarantee and wage shocks</i>	Xiaochuan Lu - <i>Universe of Individual-level Mortality Models</i>	Matteo Lizzi - <i>An application of Contrast Trees to MTPL pricing</i>	William Thevenot - <i>Sample Average Approximation for Portfolio Optimization under CVaR constraint in an (re)insurance context</i>	Zhouran Liu - <i>How to Make Annuitization Decisions with Time-Inconsistent Preferences</i>
11:20 AM	Zhany Jiao - <i>Testing mean and variance by e-processes with applications in finance</i>	Julie Søe - <i>Optimal leisure, consumption, and investment under state-dependent relative risk aversion</i>	Emilio Luis Sáenz Guillén - <i>Estimation of Probability Density and Distribution Functions Using Variable-Knot Splines with Applications to Insurance Loss Data</i>	Noah Beelders - <i>Levy processes switching at Poissonian arrival times</i>	Yi Xia - <i>Optimal reinsurance with multivariate risks and dependence uncertainty</i>
11:40 AM	Xing Wang - <i>Multi-output Extreme Spatial Model for Complex Production Systems and Climate Risk</i>	Paul Wilsens - <i>Machine learning in an expectation-maximisation framework for nowcasting</i>	Dion Krisnadi - <i>Forecasting Mortality: Leveraging Cause-of-Death Data through Fully Connected Neural Network</i>	Melanie Averhoff - <i>Experience Rating in the Cramér-Lundberg Model</i>	Junqin Fu - <i>Threshold-Driven Hybrid Delayed Payment Models in Insurance</i>
12:00 PM	Gayani Thalagoda - <i>An assessment framework for equitable longevity pooling arrangements</i>	Olivier Côté - <i>A scalable toolbox for exposing indirect discrimination in insurance tariffs</i>	Heather Fogarty - <i>Optimal Risk-Sharing Rules in Network-Based Decentralized Insurance</i>	Diba Daraei - <i>Forecasting the wealth of investors at retirement using an advanced ruin-theory approach</i>	Manuel Hasenbichler - <i>A classification approach to multivariate counting processes modelling</i>
12:20 PM	Matteo Buttarazzi - <i>Optimal Annuitization Time under piecewise deterministic mortality force</i>	Amirhossein Aminianesh - <i>Forecasting Mortality under Climate Change Using a Jump-Based Age-Period-Cohort Model</i>	Wuding Li - <i>Modeling Fixed Income Funds and Option Pricing: A Yield Curve-Driven Approach</i>	Xinghan Zhu - <i>Forecasting wealth of investors at retirement using ARIMA and Transition Matrices</i>	CLOSING
12:40 PM	LUNCH	LUNCH	LUNCH	LUNCH	LUNCH
1:00 PM					
2:30 PM	Mercer Claramunt	Manuel Morales	Free afternoon followed by fun dinner at PINS	Chris Green	
3:20 PM	Luis Enrique Cespedes Coimbra - <i>An aggregate indicator of the monetary injury risk value of a crashed vehicle</i>	Xin Xu - <i>Mortality by Health Status and Long-Term Care Insurance in China</i>		Hassan Abdelrahman - <i>Simplifying Complexities in IBNR Claims Count Estimation</i>	
3:40 PM	Asrar Alyafie - <i>Evaluating Transition Rules for Enhancing Fairness in Bonus-Malus Systems: An Application to the Saudi Arabian Auto Insurance Market</i>	Primadina Hasanah - <i>Assessing Extreme Rainfall for Indonesia's New Capital City using Extreme Value Theory and Machine Learning</i>		Phuong Nguyen - <i>New approach to minimize Parisian ruin probability with reinsurance</i>	
4:00 PM	BREAK	BREAK		BREAK	
4:30 PM	Lea Enzi - <i>Continuous-time optimal claim reporting in bonus-malus systems</i>	Alaric Müller - <i>Flood occurrence in the European Alps: A study over 1500 years based on sediment data</i>		Thomas Peyrat - <i>A compound Hawkes process with dependencies for insurance applications</i>	
4:50 PM	Charlotte Jamotton - <i>Variational AutoEncoder for synthetic insurance data</i>	Ryan McFadden - <i>Optimal curing rate allocation in the SIS epidemic model</i>		Oskar Laverny - <i>Non-parametric estimation of net survival under dependence between death causes</i>	
5:10 PM	Tounsi Bilel - <i>Modeling Inherited Claims in Salary-Based Coverage: An Extension of the Collective Risk Framework</i>	Michelle Vhudzijena - <i>Socio-economic inequalities in life expectancy and functional disability amongst older Americans</i>		Priscilla Kissi-Appiah - <i>Neural Network Models in Risk Reinsurance</i>	
7:00 PM	DINNER	DINNER		DINNER	

Organized by: Séverine Arnold, University of Lausanne
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INSTITUTE OF
MATHEMATICS &
ITS APPLICATIONS



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