JOCO 2024

THE FIRST JOINT COLLOQUIUM OF ALL IAA SECTIONS

Sunday 22 Sept.

Plaza

ROOM 1	ROOM 2	ROOM 3
16:00-17:30 AFIR/ERM Section Meeting	16:00-17:30 IAAL Section Meeting	16:00-17:30 PBSS Section Meeting
17:30-19:00 IACA Section Meeting	17:30-19:00 IAAHS Section meeting	17:30-19:00 ASTIN section Meeting

JOCO 2024
THE FIRST JOINT COLLOQUIUM OF ALL IAA SECTIONS

Monday 23 Sept.

ROOM 1	ROOM 2	ROOM 3	ROOM 4	ROOM 5	ROOM 6	ROOM 7	ROOM 8
08:45 - 10:45 Joint Welcome & Opening	**PLAZA**						
8:45-9:00: Fabian de Bilderling, Chair of JoCo2024 and President IA|BE - Welcome address 9:00-9:20 Charles Cowling, President IAA 9:20-10:00 Pierre Wunsch, Governor National Bank of Belgium							
10:00 - 10:45 Keynote Speech: Katrien Antonio							
10:45-11:15 Refreshment Break				**AG CAMPUS**			
IAALS - Mortality and Climate Change **Chair: TBD** 11:15-11:45 Hermanns M. & Kolomiytseva Y. "Impact of Heatwaves on Mortality and Morbidity" 11:45-12:15 Guibert Q., Pincemin G. & Planchet F. "Impacts of Climate Change on Mortality: An extrapolation of temperature effects based on time series data in France" 12:15-12:45 Stephane Loisel "On the construction of mortality scenarios in presence of climate change"	**PBSS - Climate Risk** **Chair: TBD** 11:15-11:45 Baradel L. & Martini D. "AGING OF WORKFORCE AND CLIMATE CHANGE: IMPACT ON INJURED AND DISEASED WORKERS' SURVIVAL" 11:45-12:15 Yuki Tabuchi "Impact of climate risks on Defined Benefit corporate pension plans in Japan" 12:15-12:45 Billig A., Dunnigan C. & Ruan J. "Climate Risk from the Canada Pension Plan's Perspective"	**IACA - Session 1** 11:15-11:45 Smith M. & Bank J. "Unveiling the Hidden Dynamics: Counting Actuaries and Exploring Actuarial Demographics for a Sustainable Profession" 11:45-12:15 Manning T. & Sasady K. "Strategic Benefits of Diversity Leadership: Empowering Actuaries for the Future" 12:15-12:45 Marais S. & Ericsson A. "Application of software engineering principles to actuarial modelling"	**IAAHS - General Assembly** **Chair: Ed Pudlowski** 11:15 - 12:15 Monique Velleux "Financing Health Care Expenses: An Explored Solution" 12:15-12:45 Ed Pudlowski "General Assembly"	**AFIR/ERM - Solvency II** **Chair: TBD** 11:15-11:45 Fernando Mierzejewski "ASSESSING THE CAPITAL CONSUMPTION OF COUNTERPARTY-DEFAULT RISK UNDER SOLVENCY II" 11:45-12:15 Simon Louw "Assessing the appropriateness of the standard formula SCR for operational risk" 12:15-12:45 Hans Waszink "Comments on the Solvency II Risk Margin and Proposed Amendment"	**ASTIN - New Pricing Methods** **Chair: TBD** 11:15-11:45 Eric Dal Moro "Pricing Adverse Development Cover with option pricing methods" 11:45-12:15 Vignaud R. & Walhin J-F. "Excess of Loss Pricing with Stochastic Inflation and Payment Pattern" 12:15-12:45 Dimitri Semenovich "Counterfactual evaluation of pricing strategies via local regression"	**AFIR/ERM - Machine Learing, AI & Big Data** **Chair: TBD** 11:15-11:45 Taiga Yokoyama"Real-World Scenario Generation using Diffusion Model" 11:45-12:15 Bruno Deprez "Social Network Analytics for Insurance Fraud Detection" 12:15-12:45 Nkou Mananga P., Lin S. & Zhang H. "A network approach to interbank contagion risk in South Africa"	**ASTIN - Use of telematics in Motor Insurance** **Chair: TBD** 11:15-11:45 Senatore Reso C. & Szabova R. "Applying Quantile Regression to Ratemaking: A Measured Approach" 11:45-12:15 Simon P-A., Trufin J. & Denuit M. "BIVARIATE POISSON CREDIBILITY MODEL AND BONUS-MALUS SCALE FOR CLAIM AND NEAR-CLAIM EVENTS" 12:15-12:45 Ahmed Mufti "Revolutionising Auto Insurance: Dynamic Premium Pricing through Telemetry and Route Planning Data"
12:45 - 14:00 : Lunch Break	**PLAZA**						
IAALS - Product and Mortality in Various Countries **Chair: TBD** 14:00-14:30 Yoboua ANGOUA "Determinants of insurance uptake in sub-Saharan developing countries: evidence from Côte d'Ivoire" 14:30-15:00 Feliciangeli M., Kerkhof J. & Vanduffel S. "Socio-economic mortality tables for the Belgian Population." 15:00-15:30 Cremm F. & Carvalho J. "Variable Universal Life insurance feasibility assessment in Brazil."	**PBSS - Ageing in Social Security** **Chair: TBD** 14:00-14:30 Rafailovic N. & Stanković E. "The impact of demographic aging on the sustainability of the pension systems of the Western Balkan countries" 14:30-15:00 Farid FLICI "Pensions Sustainability in Algeria in the Context of Population Aging" 15:00-15:30 Dermot Grenham "Fertility and ageing - actuarial perspectives"	**PBSS - Stochastic Control** **Chair: TBD** 14:00-14:30 Rojas O. & Gosine S. "A Risk Mitigation Procedure to Build a Resilient Pension Fund – Phase I: The Layer Cake Strategy" 14:30-15:00 Michael Lie "Determining Optimal Individual National Pension Start Age of Japanese Salaried Employees Considering Lifetime Fund Shortfall" 15:00-15:30 Lopez-Barrientos JD. & Plata-Gallegos H. "A new approach to the constitution of an actuarial reserve from the top down"	**IAAHS The 2024 IAAHS Global Health Funding Report** **Chair: TBD** 14:00-15:30 Shereen Sayre "The 2024 IAAHS Global Health Funding Report"	**AFIR/ERM - Investment Risk** **Chair: TBD** 14:00-14:30 Hangsuck Lee "Equilibrium ultimate forward rates and term structure extrapolations" 14:30-15:00 Rojas O. & Gosine S. "ANNUITY CONTRACTS: AN INTERSECTION BETWEEN IAS 19 AND IFRS 17" 15:00-15:30 WOUNDJIAGUE Apollinaire "Optimal Investment - Consumption - Insurance with Partial Information and Correlation Between Assets prize and Factor Process"	**ASTIN - NatCat & Cyber Risk modelling** **Chair: TBD** 14:00-14:30 Mathias Raschke "The combined return period - a new approach for the modelling of natural catastrophes via stochastic scaling and averaging" 14:30-15:00 Justin Kher "Cyber Risk: Quantification, Stress Scenarios, Mitigation" 15:00-15:30 Cherkaoui Y., Boumezoued A. & Hillairet C. "Cyber risk modeling using a two-phase Hawkes process with external excitation"	**AFIR/ERM - Machine Learing, AI & Big Data** **Chair: TBD** 14:00-14:30 Alexey Botvinnik "AI application in portfolio optimization" 14:30-15:00 Bertschi L., Triulzi M. & Candaux L. "How Visualization and Computer Science (AI) could support Pension Funds" 15:00-15:30 Hsu K-S., Chang P. & Bai Y. "An Innovative Approach to Lapse Rate Forecasting Leveraging Machine Learning and Macroeconomic Dynamics"	**IACA - Session 2** **Chair: Brian Spence** 14:00-15:30 AI Panel moderated by Charles Cowling
15:30 - 16:00 Refreshment Break	**PLAZA**			15:30 - 16:00 Refreshment Break	**AG CAMPUS**		
IAALS - Insurance Regulation & Policyholder Protection **Chain : TBD** 16:00-16:30 Rob Rusconi "Assessing the potential sources of systemic risk in European insurers" 16:30-17:00 Mike Lombardi "Mitigating the consequences of insurance company failures: The role of Policyholder Protection Plans" 17:00-17:30 Barigou K. & Hieber P. "Insurer`s management discretion: Self-hedging endogenous participating life insurance"	**PBSS - Intergenerational Risk Sharing** **Chair: TBD** 16:00-16:30 Nobuhiro Shimizu "Comparative study of risk-sharing in newly introduced occupatonal pensions" 16:30-17:00 Chun-Ming (George) Ma "Balancing Act: Exploring Intergenerational Risk in Target Benefit Plans" 17:00-17:30 Alonso Garcia J., Morsomme H. & Devolder P. "Intergenerational risk sharing in pay-as-you-go pension schemes"	**PBSS - Pension participation and communication** **Chair: TBD** 16:00-16:30 Yuuki Imai "Visualizing Future Uncertainty with Pension Dashboards" 16:30-17:00 Bomgiovani Cazzari R. & Neves Martins de Godoy P. "Impacts of the Covid-19 pandemic on early withdrawals on Brazilian private defined contribution pensions" 17:00-17:30 Enrico Foianesi "Analysis of permanence in P/VGBL plans"	**IAAHS - Session 2** **Chair : TBD** 16-00-16:45 Wataru Hirose "Risk Management for Heatstroke Insurance" (Co-sponsored AFIR/ERM) 16-45-17:30 Chang P., Hsu K. & Bai Y. "Identifying Individual High-Risk Lapse Policies via a Novel Machine Learning Approach"	**AFIR/ERM - Investment Risk** **Chair: TBD** 16:00-16:30 Jun-HeeAn "The Money's Worth Ratio Evaluation of Variable Annuities with Guaranteed Minimum Accumulation Benefits" 16:30-17:00 Yamashita M. & Sugiyama T. "Mujin (ROSCA, Rotating Savings and Credit Association) Revisited: Mujin for Revival of Regional Financial Institutions" 17:00-17:30 Laverny O. & Ramos S. "Copulas.jl: A fully Distributions.jl-compliant copula package"	**ASTIN - Annual General Meeting/prize** **Chair: Eric Dal Moro** 16:00-17:30 ASTIN Annual General Meeting, including presentation of Hachemeister Prize Benjamin Avanzi, Yanfeng Li, Bernanrd Wong, Alan Xian « Ensemble distributional forecasting for insurance loss reserving »	**AFIR/ERM - Machine Learing, AI & Big Data** **Chair: TBD** 16:00-16:30 Kivisaari E., Senatore C. & Tautan B. "European approach to regulation on the use of data - and how this influences actuarial practice and explainability of models" 16:30-17:00 Aurelien Couloumy "Leveraging Large Language Models for Risk Assessment in Insurance" 17:00-17:30 Amine Essadik "AI for risk management"	**IACA - Biannual General Meeting** **Chair: George Symeonidis** 16:00-17:30

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Tuesday 24 Sept.

ROOM 1	ROOM 2	ROOM 3	ROOM 4	ROOM 5	ROOM 6	ROOM 7	ROOM 8
08:15-09-00 **Keynote Speech**: Montserrat Guillen "Telematics Insights on Time vs. Distance in Motor Insurance Pricing"							
09:00-09:15 Breakout		**PLAZA**				**AG CAMPUS**	
IAALS - Intergated Marchine Learning With Actuarial Practice **Chair: TBD** **09:15-10:00** Takahashi T., Suzuki M. & Iwasawa H. "A New Framework to Quantify Insurance Liabilities Prediction Error Applicable to Machine Learning Models" **10:00-10:45** Naoki Matsuyama "Cause-of-death mortality prediction using a neural network"	**PBSS - Innovation in Pension Design** **Chair: TBD** 09:15-9:45 Feliciangeli M., Bernard C. & Vanduffel S. "Can an Actuarially Unfair Tontine Be Optimal?" 9:45-10:15 Brinc Van Wyk "Australian Retirement Trust Lifetime Pension" 10:15-10:45 John Anderson "Providing a pension income that prizes in social and environmental externalities: a reporting framework"	**IACA - Session 3** 09:15-9:45 Roelants du Vivier "How to avoid pitfalls in the interpretation of GLM coefficients?" 9:45-10:15 Jacques Laurent "Using blockchain to replace insurance captives and SPVs" 10:15-10:45 Maréchal X. & Lebègue A. "An actuarial engineering perspective: why actuarial science and IT skills must converge"	**IAALS - Deep Learning Application** **Chair: TBD** 09:15-9:45 Richman R. & Scognamiglio S. "Multiple Yield Curve Modeling and Forecasting using Deep Learning" 9:45-10:15 Richman R. & Balona C. "Deep learning with Whittaker and Henderson"	**AFIR/ERM - Investment Risk** **Chair: TBD** 09:15-9:45 Yevhen Havrylenko "Asset-liabiltiy management with illiquid assets and sustainability targets" 9:45-10:15 Deelstra G., Grzelak L. & Wolf F. "Accelerated Computations of Sensitivities for xVA" 10:15-10:45 Donatien Hainaut "Valuation of guaranteed minimum accumulation benefits (GMAB) with physics inspired neural networks"	**ASTIN - Motor Insurance** **Chair: TBD** 09:15-9:45 Gulyan A. & Gevorgyan Y. "Analyzing the Impact of Bonus-Malus System Changes on Time-to-Event in Compulsory Motor Third Party Liability (CMTPL) Insurance: A Comprehensive Study" 9:45-10:15 Michael Klamser "The predictive power of the Quantile Regression in the area of large claims (?) - A practical example" 10:15-10:45 Moriah M., Vermet F. & Charpentier A. "Measuring and Mitigating Biases in Motor Insurance Pricing"	**AFIR/ERM - Actuarial techniques** **Chair: TBD** 09:15-9:45 MALCOLM HUGH DAVID KEMP "Modern Financial Simulation Techniques" 9:45-10:15 Mathieu Truc "Efficient computation of Solvency Capital Requirement using Multilevel Monte Carlo Methods" 10:15-10:45 Khalil SAID "Expectile-Based Capital Allocation"	**ASTIN - Copula estimation & Loss Modeling** **Chair: TBD** 09:15-9:45 Michaelides M., Cossette H. & Pigeon M. "A non-parametric estimator for Archimedean copulas under flexible censoring scenarios and an application to claims reserving" 9:45-10:15 Valdez E. & So B. "Zero-Inflated Tweedie Boosted Trees with CatBoost for Insurance Analytics" 10:15-10:45 Willame G., Trufin J. & Denuit M. "Boosted Poisson regression trees: A guide to the BT package in R"
10:45 - 11:15 Refreshment Break		**PLAZA**		10:45 - 11:15 Refreshment Break		**AG CAMPUS**	
IAALS - The Impact of COVID-19 **Chair: TBD** 11:15-12:00 van Berkum F., Kleinow T. & Simonetti I. "Quantifying excess mortality during the COVID-pandemic by cause of death against a pre-pandemic and socio-economic factor-dependent baseline" 12:00-12:45 Şahin Ş. & Ozen S. "Mortality Models with Jumps: A Comparative Study in the Light of COVID-19"	**IAAHS - Session 3** **Chair: TBD** 11:15-12:00 Lucas N. & Hieber P. "Modern Life-Care Tontines" 12:00-12:45 Michale Frank "Trends in Healthcare and Insurance Including Insurance Fraud"	**IACA - Session 4** 11:15-12:00 Marc Henry "Measuring the Transfer of Risk of Reinsurance contract" 12:00-12:45 Arpita Das "Sustainable Insurance: Can Actuaries Lead the Way?"	**IAALS - The Impact of COVID-19** **Chair: TBD** 11:15-12:00 Sorihashi T., Nomura S. & Matsumori Y. "Impact of the COVID-19 pandemic and temperature on cardiovascular disease mortality in Japan" 12:00-12:45 Cédric Turckisn "The impact of Covid-19 on the mortality and the introduction of mortality jumps in the projection"	**PBSS - UCL - Pierre Devolder's Emeritat** 11:15-11:45 Peter Hieber "Modern survivor funds in pension design" 11:45-12:15 Menzietti M., De Giovanni D. & Pirra M. "NDC pension systems with health and LTC benefits" 12:15-12:45 Bacinello A., Maggistro R. & Marino M. "A biological inspired perspective in longevity risk management"	**ASTIN - Auto-Calibration** **Chair: TBD** 11:15-12:00 Huyghe J., Trufin J. & Verdebout T. "Testing for auto-calibration with Lorenz and Concentration curves" 12:00-12:45 Trufin J. & Denuit M. "Convex and Lorenz orders under balance correction in nonlife insurance pricing"	**AFIR/ERM - GA + Bob Altingvon Geusau Prize** **Chair : Alexander Bohnert** 11:15-12:45 AFIR Annual General Meeting, including presentation of Prizes Alexander Braun, Martin Eling, Christoph Jaenicke « Cyber Insurance-Linked Securities» Andreas Tsanakas, Rui Zhu "Selecting Bivariate Cupula Model Image Recognition"	**ASTIN - Claims Reserving** **Chair: TBD** 11:15-11:45 Sebastian Calcetero Vanegas "Claim Reserving via Inverse Probability Weighting: A Micro-Level Chain-Ladder Method" 11:45-12:15 Rene Dahms "Why the hell do we still stick to Chain Ladder and Bornhuetter-Fergunson?" 12:15-12:45 Matos C. & de Carvalho R. "Evaluating the Efficiency of Generalized Linear Models (GLM) in IBNR Estimation across Varied Portfolio Conditions: A Comprehensive Analysis"
12:45 - 14:00 : Lunch Break		**PLAZA**		12:45-13:45 drink for the emeritat of Pierre Devolder			

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Wednesday 25 Sept.

ROOM 1	ROOM 2	ROOM 3	ROOM 4	ROOM 5	ROOM 6	ROOM 7	ROOM 8
08:15-09-00 **Keynote Speech**: Andrew Cairns "Cause-of-Death Mortality Data: Unravelling the Mysteries of All-Cause Mortality"							
09:00-09:15 Breakout		**PLAZA**				**AG CAMPUS**	
IAALS - Methodologies in Actuarial Modelling **Chair: TBD** 09:15-09:45 Eva Odenkirchen "Uncertainties of projecting mortality trends" 09:45-10:15 Buchardt K., Sandqvist O. & Furrer C. "Transaction time models in multi-state life insurance" 10:15-10:45 Vekas P. & Szentkereszti G. "Mortality forecasting in geographical space and time"	**PBSS - financial modeling** **Chair: TBD** 09:15-09:45 Bertschi L., Triulzi M. & Candaux L. "Analysis Inflation forecasting and based on its development benefits estimating for pension fund members with computational support (AI)" 09:45-10:15 Hernández-Pacheco A. & Carcache R. "Untangling complex interest rate dynamics in pension funds: how 80 can be greater than 100" 10:15-10:45 Freitas L. & Carvalho J. "ACTUARIAL ASSUMPTIONS MANAGEMENT IN PENSION PLANS SPONSORED BY BRAZILIAN LISTED COMPANIES UNDER IAS 19"	**IACA - Session 5** 09:15-09:45 Turckisn Cédric "Blockchain, a non-risk neutral world ?" 09:45-10:15 Dessain J. & Bentaleb N. "Cost and efficiency of Explainable AI with human expert judgement – an example with credit scoring models" 10:15-10:45 Richman Ron "Reflections on deep learning and the actuarial profession(al)"	**ADM - Session 1**	**AFIR/ERM - Climate Risk** **Chair: TBD** 09:15-09:45 Le Courtois O., Schneider L. & Pak A. "A regime switching approach to climate risk." 09:45-10:15 Stephane Loisel "Managing some climate change risks in insurance thanks to prevention" 10:15-10:45 Trust S., Bettis O. & Saye L. "The Emperor's New Climate Scenarios"	**ASTIN - Parametric Insurance/ Climate Risks** **Chair: TBD** 9:15-9:45 Marques R., Branco K. & Beijo L. "On Bayesian agricultural parametric insurance for extreme weather events" 9:45-10:15 Coutts S. & Segal A. "Crop yield prediction using satellite climate data: actuarial approach" 10:15-10:45 Sabatie L., Lopez O. & Neves C. "Actuarial Support for Parametric Insurance Development"	**AFIR/ERM - Risk Management** **Chair: TBD** 09:15-09:45 Pirra M., De Giovanni D. & Leccadito A. "Cyber Risk Mitigation Strategies" 09:45-10:15 McNichols J. & Lee D. "Foreign Currency Translation Risk Management with Structured Insurance Solutions" 10:15-10:45 Yelle Hunninck "A Practitioner's Guide to a Flood Risk Assessment: Building forward-looking flood maps for insurance applications"	**IAAHS - Session 4** **Chair: TBD** 09:15-10.00 Thomas Neusius "Comparative Analysis of Long-Tern care Financing Models in Germany" 10:00-10:45 Slim R. & Burg A. "Agent-based Modeling of an Insurance Portfolio During a Pandemic"
10:45 - 11:15 Refreshment Break		**PLAZA**		10:45 - 11:15 Refreshment Break		**AG CAMPUS**	
IAALS - Advances in Life Practice **Chair: TBD** 11:15:11:45 Akbaraly A. & Hainaut D. "Risk management with Local Least Square Monte Carlo" 11:45-12:15 Loftus J. & Cunningham B. "Age against the Machine: a comparison of the traditional cohort component population projection model with machine learning time series forecasting models" 12:15:12:45	**PBSS - Retirement Income adequacy** **Chair: TBD** 11:15-11.35 Targino R., Ludkovski M. & Fraga L. de Melo E. "Mortality Forecasting of Small Pension Fund Population with Gaussian Processes in a Sub Population Framework" 11.35-12:05 Aldona Skucaite "Covid-19 Related Mortality and Gender Gap in Pensions. Case Study: Lithuania" 12:05-12.25 de Souza Queiroz A C. & Afonso L. "Are survivors' benefits relevant? The redistributive impacts of the 2019 pension reform in Brazil on the federal public sector employees" 12:25-12:45 Symeonidis G. & Lappas P. "Fuzzy inference system and multi-criteria decision analysis approaches for modeling replacement rate in funded pension systems"	**PBSS - Social Security Design** **Chair: TBD** 11:15:11:45 Contreras - Cruz C. & González - Ramírez D. "Characteristics of the pension systems: Classification and their conceptual problems" 11:45-12:15 Mayu Matsumoto "Past Responses and Future Challenges for Social Protection in Japan, a Country with an Advanced Aging Population" 12:15:12:45 George Ongkeko "Sustainability of Philippines Civil Pension System "	**ADM - Session 2**	**AFIR/ERM - Climate Risk** **Chair: TBD** 11:15:11:45 Irene Merk "The impact of climate change on life and health insurance" 11:45-12:15 Nadia Sghaier "How Do the Climate Change factors affect the Insurance markets ?" 12:15:12:45 Wee P., Prina S. & Shen H. "Long-Term Climate Modelling for Insurance"	**ASTIN - Loss modeling - New Methods** **Chair: TBD** 11:15:11:45 Ron Richman "Smoothness and monotonicity constraints for neural networks using ICEnet" 11:45-12:15 Bruno Bécha "Penalised regression as a credibility framework" 12:15:12:45 Wong B., Avanzi B. & Taylor G. "Machine Learning with High-Cardinality Categorical Features in Actuarial Applications"	**AFIR/ERM - Risk Management** **Chair: TBD** 11:15:11:45 Fonseca N. & Carvalho J. "When There's no November Rain: Developing a Parametric Insurance for Hydroelectric Energy Generators in Brazil" 11:45-12:15 Nicolas Daxhelet "About an experience of creating robustness by strengthening risk management" 12:15:12:45 Nicolas Daxhelet "About capital or operational challenges, using Legacy Reinsurance or Business transfer to deliver finality"	**IACA** 11:15:11:45 Rodrigo Silva "A Predictive Model for a Health High Cost Insurance Product in Colombia" (Co-Sponsored IAAHS) 11:45-12:15 Ira Robbin "Climate Change or Not: What is the Role of Actuaries in Addressing Concerns About the Climate?"
12:45 - 14:00 : Lunch Break		**PLAZA**					
IAALS - Annual General Meeting/prize **Chair: Thomas Béhar** 14:00:15:30 IAALS Annual General Meeting, including presentation of Ragnar Norbert Prize Daniël Linders "The three steps Hedge-Based Valuation: Fair Valuation in The Presence of Systematic Risks"	**PBSS - Annual General Meeting/prize** **Chair: Doug Carey** 14:00:15:30 PBSS Annual General Meeting, including presentation of the Chris Daykin Prize An Chen, Motonobu Kanagawa, Fanguyan Zhang "Intergenerational Risk Sharing in a Defined Contribution System: Analysis with Bayesian Optimization"	**IACA - Session 6** 14:00-14:45 Gabriel Rogosic "Facilitate the analysis of structured finance products' term sheets" 14:45-15:30 Brij Bhushan Sharma "Pension and other employee benefits in India"	**ADM - Session 3** 14.00-14.45 Arpita Das "Insurance or Not? Observations and Regulatory Best Practices in Index Insurance" 14.45-15.30 Drew A. & Nicholson A. "ESG beyond Climate"	**AFIR/ERM - Actuarial Techniques** **Chair: TBD** 14:00-14:30 Tewari P. & Dwivedi V. "Ensemble techniques for effective quantification of Operational Risk" 14:30-15:00 Naoki Matsuyama "Risk aversion in optimization in enterprise risk management frameworks for insurers" 15:00-15:30 John Manistre "The Risk Adjusted Scenario Set"	**ASTIN - Insurance technology/Reserving** **Chair: TBD** 14:00-14:30 Caesar Balona "ActuaryGPT: Applications of Large Language Models to Insurance and Actuarial Work" 14:30-15:00 Tumminello R. & Hames T. "A multistate model for individual reserving" 15:00-15:30 Caesar Balona "Beyond Tradition: Unveiling 'Tryangle's' Modern Approach to Actuarial Reserving"	**AFIR/ERM - Mortality - Ratemaking** **Chair: TBD** 14:00-14:30 Roelants du Vivier B., Devolder P. & Deelstra G. "Impact of correlation between interest rates and mortality rates on the valuation of various life insurance products" 14:30-15:00 Feliciangeli M., Kerkhof J. & Vanduffel S. "Partner Choice Impact on Mortality" 15:00-15:30 Goffard P., Peters G. & Piette P. "Market Based Insurance Ratemaking"	**ASTIN - Capital & Profitability** **Chair : TBD** 14:00-14:30 Bomgiovani Cazzari R. & Haohua Lin A. "Analysis of the ability of Underwriting Risk Capital to measure insurance companies' risks: the Brazilian case" 14:30-15:00 Peter Middelkamp "Covariance Aggregation and Dependencies in Economic Capital Models" 15:00-15:30 Robbin I. & Malhotra A. "Insurance Profitability and the Value of Reinsurance from the Investors Perspective"
15:30 - 16:00 Refreshment Break		**PLAZA**					
16:00-16:45 Keynote Speaker: Speach "Title of the keynote speech"							
16:45-17:00 Fabian de Bilderling, Chair of JoCo2024 and President IA|BE : Closing Address							