AFIR-ERM Session live on actuview | 15.00–16.30 CEST

ERM Session on Artificial Intelligence

Panelists:

* Bertrand Braunschweig (INRIA, France)
* Jeffrey Chan (BCG, Australia)
* Françoise Soulié-Fogelman (Hub France IA, France)

AFIR-ERM Recorded Sessions

Efficient and Reliable Solvency II Loss Estimates With Deep Neural Networks
Ning Lin (Deloitte), Zoran Nikolić (Deloitte)

Developing a Counter-Cyclical Risk Measure
Marie Kratz (ESSEC CREAR), Marcel Bräutigam (ESSEC CREAR / LPSM Sorbonne Univ), Michel Dacorogna (Prime Re Solutions)

Threshold Portfolio Return for Swiss Pension Funds Based on Nested Stochastic Modelling
Ljudmila Bertschi (Member of Swiss Chamber of pension fund experts, SKPE), Urs Barmettler (Member of Swiss Chamber of pension fund experts, SKPE)/ Dr. math ETHZ), Mauro Triulzi (Dr. math ETHZ), Lionel Candaux (University of Lausanne / Swiss Chamber of pension fund experts, SKPE)

Consequences of IBOR Reform on Insurance Sector
Eleonore Haguet-Trouplin (BNP), Patrice Odo (CDC)

The European Safe Asset Debate
Malcolm Kemp (Barnett Waddingham)

Machine Learning : quelles opportunités de pilotage ALM pour un assureur vie?
Benjamin Tessiaut (Command Strategy Advisory), Nicolas Dusserre (Command Strategy Advisory)

Extreme cyber losses: An Alternative Approach to Estimating Probable Maximum Loss for Data Breach Risk
Kwangmin Jung (Drake University)

Analysis and Evaluation of the Mexican Market Behaviour, its Investors and its most relevant Companies through the Monetary, Economic and International Constructs, Using PLS-SEM Modeling
Fernando Jose Marine Osorio (Anáhuac University Mexico)

Intercultural Research and Motor Insurance Premiums: Prejudices, Multi-dimensional Criteria and Global Trends
Michael Fackler (Consulting Actuary)

Financial Engineering: A New Longevity Bond to Manage Individual Longevity Risk
Michael Sherris (School of Risk and Actuarial Studies, UNSW Business School), Yuxin Zhou (School of Risk and Actuarial Studies, UNSW Business School), Mengyi Xu (School of Risk and Actuarial Studies, UNSW Business School), Jonathan Ziveyi (School of Risk and Actuarial Studies, UNSW Business School)

AFIR-ERM Recorded Sessions

A Review of the Solvency II Risk Margin
Malcolm Kemp (Barnett Waddingham)

Actuarial (R)evolutions
Pierre Miehe (Milliman)

Aligning Retirement Goals and Outcomes
Catherine Donnelly (Risk Insight Lab, Heriot-Watt University)

Cyber Risk: The Responsibility of the Actuary in Setting up Individual, Collective and Coordinated Protection
Emmanuelle Huguet (Addactis), Thomas Bastard (Addactis)

In Measuring the Value Creation by Enterprise Risk Management for Insurance Companies: Does ESG (economic, social, governance) Performance Matter?
Madhu Acharyya (GCU London)

Prospective Modelling of Temporary Disability Risk: Proposal for a Two-dimensional Model and Machine Learning Algorithms Combined Approach
(joint session with PBSS & IAALS)
Fatoumata Ndoye (Fixage)