

PROGRAMME ATRC 2019

27th June

9.00-9.30: Registration, tea and coffee

9.30-9.45: Opening remarks

9.45-11.00: Session on Investment I

9.45-10.25 Martin White (RESMSL) *Aspects of stewardship: wealth creation, working lives, wealth extraction - the needs, the education and empowerment of individuals, and the relevance and contribution of the actuarial profession.*

10.25-11.00 Colm Fitzgerald (University College Dublin) *Very long-term historical investment return data - what can we learn from looking back 200-750 years into history?*

11.00-11.30: Coffee break

11.30-13.00 Session on Longevity

11.30-12.00 Liang Chen (University College Cork) *Bayesian Method for Small Population Longevity Risk Modelling*

12.00-12.30 Cristian Redondo Loures (Heriot Watt University) *Cause of death specific cohort effects in US mortality*

12.30-13.00 Ben Rickayzen (Cass Business School) *Does living in a retirement village extend life expectancy? The case of Whiteley Village, England*

13.00-14.00 Lunch and networking

14.00-15.30: Session on Social Welfare and Pensions

14.00-14.30 Pradip Tapadar (University of Kent) *How can adverse selection increase social welfare?*

14.30-15.00 Mei Zhaoxun (Heriot-Watt University) *Comparisons of smoothing methods in pension contracts*

15.00-15.30 Inmaculada Dominguez-Fabian (University of Extremadura) *Actuarial analysis of a two-steps decumulation pension system*

15.30-16.00: Coffee break

16.00-16.20 PhD students' short presentations

16.20-16.50 Oliver Bettis *IFoA's research effort in economics*

16.50-17.15 Martin White *IFoA research updates*

19.30 Dinner

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9.00-11.00 Session on Investment II

- 9.00-9.40 Andrew Smith (University College Dublin) *Equity release mortgages*
- 9.40-10.15 Axel Helmert (msg life) *Life products using a collective approach*
- 10.15-10.30 Julia Eisenberg and Carmen Boado-Penas (University of Liverpool) *New pension product design under protracted ultra-low interest rates*
- 10.30-11.00 Andreas Tsakanas (Cass Business School) *Scenario Weights for Importance Measurement - An R package for sensitivity analysis*

11.00-11.20: REF discussion

11.20-11.50 Coffee Break

11.50-13.20: Session on Life

- 11.50-12.20 Oytun Hacariz (Heriot-Watt University) *Genetics, Insurance, and Cardiomyopathies: A Case Study of Hypertrophic Cardiomyopathy (HCM)*
- 12.20-12.50 Aniketh Pittea (University of Kent) *Examining Pension Plan Risks from an Economic Capital Perspective*
- 12.50-13.20 Pietro Millosovich (Cass Business School) *Monte Carlo valuation of the initiation option in a GLWB variable annuity*

13.20-14.20 Lunch and networking

14.20-16.00: Session on data science

- 14.20-14.50 Paul King (University of Leicester) *Data Science for Actuaries*
- 14.50-15.20 Hirbod Assa (University of Liverpool) *On some applications of machine learning in banking and insurance*
- 15.20-16.00 Colin Thores (Ed Act) and Patrina Effer *Data Science: Supporting IFoA members?*

16.00-16.35 Colm Fitzgerald *Actuaries of the future*

16.35 End of conference, coffee available