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 (RMSL) 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 **David Smith (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 **Zhaoxun Mei (Heriot-Watt University)** ***The comparison 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 ***Actuarial Research Centre (ARC): update on research programmes***

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: the Irish Experience***
9.40-10.15	**Axel Helmert (msg life)** ***Integrated Unit Linked Collective Assets – ICA: 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 Tsanakas (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 Haçarız (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 Millossovich (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 and Patrina Effer (IFoA)** ***Data Science: Supporting IFoA members?***

16.00-16.35 Colm Fitzgerald ***Actuaries of the future***

16.35 End of conference, coffee available