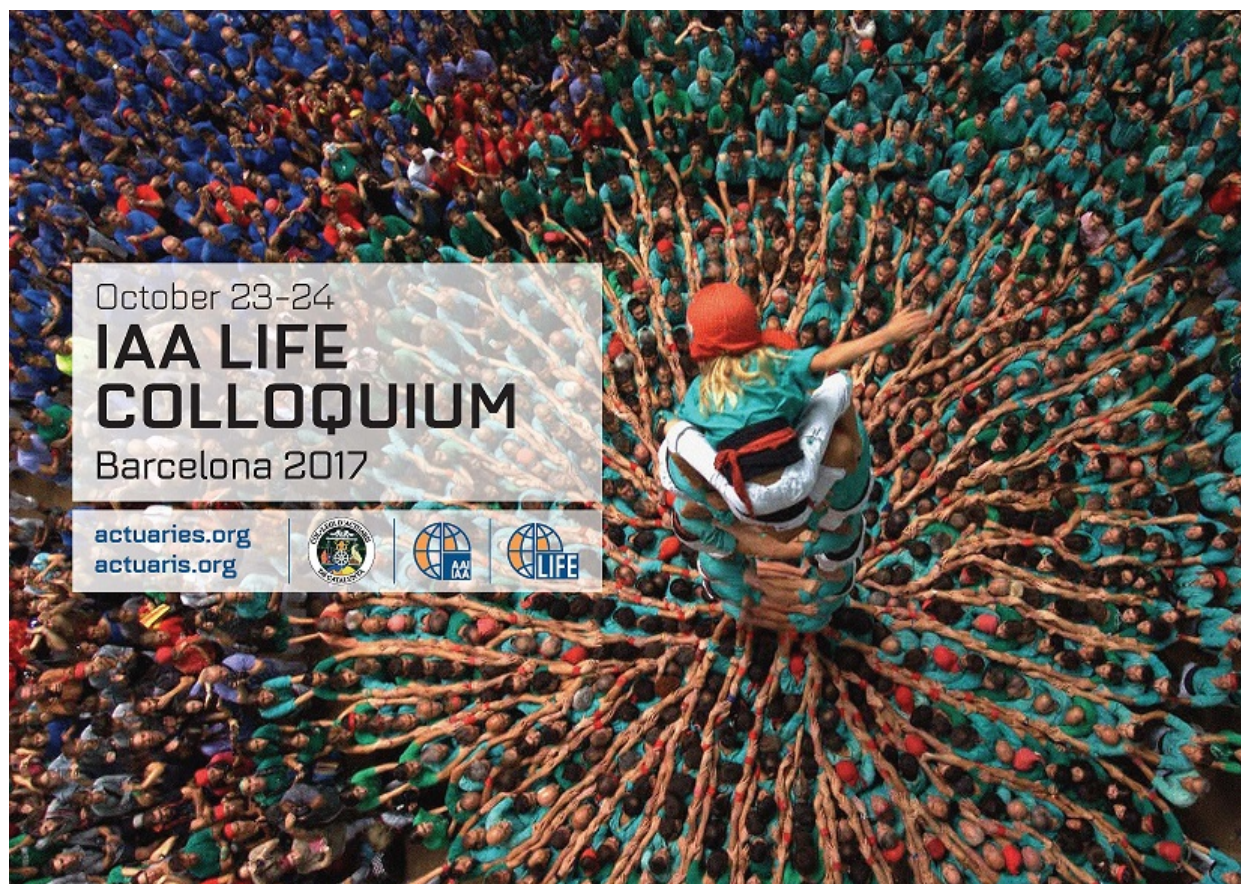


IAALS COLLOQUIUM IN BARCELONA,
SPAIN
23 – 24 OCTOBER 2017



COL·LEGI D'ACTUARIS DE CATALUNYA

FEBRUARY 2017

INTRODUCTION



Dear Colleagues,

I wish to welcome you to the Colloquium “**Long-Term Saving in an Ageing World**”, run under the auspices of the International Actuarial Association — Life Section (IAALS). This event is to be held in Barcelona, (Spain), 23 and 24 October 2017 and organized by the Col·legi d’Actuaris de Catalunya, (Catalan Actuaries Association).

The seemingly unstoppable growth in human life expectancy, which coupled with the current state of health and social services, has led to a remarkable rise in longevity right across the face of the Earth.

While this may be heralded as great news for mankind, it nevertheless lays down a major challenge to both private and public pension schemes, the life insurance industry as a whole and therefore the actuarial profession itself.

In this event, entitled; “**Long-Term Saving in an Ageing World**” we aim to take a closer look at the matter mentioned above and the repercussions implied by it.

For this purpose, we are privileged to count upon the participation of the following specialists on the subject, who will share their wisdom and insight on the theme: Dr Nicholas Barr, Professor at the London School of Economics and Dr Stéphane Loisel, Professor at the University of Lyon.

We are confident that the Colloquium will also provide participants unfamiliar with the city with an ideal opportunity to get to know Barcelona, now one of the world’s most visited metropolis, with its outstanding, cultural, leisure and gastronomic delights.

Looking forward to seeing you in Barcelona in October 2017.

Miquel Viñals
Chairman of the Col·legi d’Actuaris de Catalunya.

PROGRAM

VENUE

COSMOCAIXA

Address: Isaac Newton, 26 - 08022 Barcelona, Spain [Google Maps](#)



The building's history started more than a century ago, in 1904, when the architect Josep Domènech i Estapà used the Modernista style of the time to construct the Amparo de Santa Lúcia institution, in operation for 75 years.

In 1979 the "la Caixa" Foundation commissioned the architects Jordi Garcés and Enric Sòria to remodel and enlarge the building to house the Science Museum, becoming Spain's first interactive museum dealing with scientific themes. The subsequent refurbishment to transform the museum into CosmoCaixa was designed by the architects Robert and Esteve Terradas and the new centre opened its doors on the 25th of September 2004.

PROGRAM

SUNDAY OCTOBER 22

18:00 – 21:00	WELCOME RECEPTION
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MONDAY OCTOBER 23

8:00 – 9:00	REGISTRATION
9:00 - 9:15	WELCOME
9:15 – 10:30	PLENARY 1
10:30 – 11:00	COFFEE BREAK
11:00 – 13:30	PARALLEL SESSIONS
13:30 – 14:00	LUNCH
14:00 – 16:15	PARALLEL SESSIONS
16:15 – 17:30	PLENARY 2
17:30	END OF PROGRAMMED EVENTS
21:00 – 23:30	GALA DINNER

TUESDAY OCTOBER 24

9:00 – 10:30	PARALLEL SESSIONS
10:30 – 11:00	COFFEE BREAK
11:00 – 14:00	PARALLEL SESSIONS
14:00 – 14:30	LUNCH
14:30 – 15:15	PLENARY 3
15:15 – 15:45	CLOSING ADDRESSES

SPEAKERS



Dr. Nicholas Barr. With a MSc in Economics from the London School of Economics and a PhD from the Berkeley University in California. He's a Professor of Public Economics at the London School of Economics (LSE). He is author of numerous articles, and author or editor of more than twenty books. At the heart of his work is an exploration of how market failures can both explain and justify the existence of welfare states. He's one of the world's greatest specialist in pensions.



Dra. Montserrat Guillen is Chair Professor of Econometrics at the University of Barcelona and director of Riskcenter. She is currently Honorary Visiting Professor in the Faculty of Actuarial Science and Insurance at City University London. She was Visiting Research faculty at the University of Texas at Austin and Visiting Professor at the University of Paris II. She is co-editor of the North American Actuarial Journal and senior editor of Astin Bulletin. She is Academician of the Spanish Royal Academy of Economics and Finance and Honorary Member of the Col·legi d'Actuaris de Catalunya.



Dr. Stéphane Loisel. With a PhD in applied mathematics from University of Lyon, a MSc in Actuarial and Finance Science. He is a fellow of the Institute de Actuaire. Professor at ISFA, Université Lyon 1, and associate researcher at CMAP, Ecole Polytechnique. Associate Editor in various journals, and is a specialist in longevity risks, among other things.

CALL FOR PAPERS

STRUCTURE OF THE SCIENTIFIC PROGRAM

The LIFE Colloquium aims to look into the issue of ***'Long-term saving in an ageing world'***.

This umbrella topic will also take in an important number of sub topics, such as:

- Longevity and ageing
- Limits to human life
- Mortality at old ages and related trends
- Stochastic Modelling of Longevity
- Longevity risk
- Longevity bonds
- Protection against longevity
- Financial and real assets to cover long term liabilities
- Annuities, programmed withdrawals, other withdrawals
- Long term care saving products.
- Behavioral patterns of long term saving
- Barriers to saving
- Interest rates: how to survive in a low interest rate environment
- Public pensions and the need to top them up

The industry, academic spheres, policymakers, civil servants and of course actuaries, can share their concerns and insights into the matter under discussion: Long-term saving in an ageing world.

LIFE Colloquium 2017, devised as an initiative of the International Association of Actuaries, aims to become a global and inclusive congress, where those related to the industry, academic spheres, policymakers, civil servants and of course actuaries, can share their concerns and insights into the matter under discussion. This is why, in addition to the presentation of more technical and theoretical contributions, practical applications, new approaches, international experience and industry case studies will all be firmly welcomed.

SCIENTIFIC COMMITTEE

A Scientific Committee will review proposals and then the contributions submitted, before determining whether they are suitable for inclusion in the Colloquium. The Scientific Committee is authorized to accept or reject proposed contributions and to suggest or require modifications to contributions as a condition for acceptance.

Factors taken into consideration by the evaluation committees include the following:

- Does the proposed contribution address key issues facing the profession or indeed is it of general interest of to the public at large?
- Does the proposed contribution add to the body of technical actuarial literature or to the development of actuarial practice?
- Does it have the potential to provoke new currents of thought and discussion?
- Does the proposed contribution have a practical value to practicing actuaries?
- Is the topic of potential interest to actuaries in one or more specialization?
- Are the issues and ideas expressed clearly and professionally?

Contributions of an overtly commercial nature will not be accepted for inclusion in the program.

Prizes

The Scientific Committee will award prizes for the best paper in the following categories:

- **Theoretical contributions:** For the best academic research.
- **Practical contributions:** For the best essay or presentation of applied work.

The Scientific Committee will determine the number of prizes and cash amounts awarding up to US\$ 1,000, for each category.

SUBMISSION PROCEDURE AND RULES FOR PROPOSALS

PROPOSAL REQUIREMENTS

Each proposal must be sent to: papers.iaals.barcelona2017@actuaris.org and include the following elements:

- ✓ Type: Indicate whether the submission is intended as an academic research document (theoretical contribution) or practical contribution.
- ✓ A PDF file with the following information:
 - Title: This should be concise and reflect the content of the contribution.
 - Author(s): Please include professional affiliation(s) for each author; and contact details (including e-mail address) for the corresponding author.
 - Abstract: Provide a summary abstract of the contribution (maximum 300 words), including those issues the contribution addresses. The outline should give a succinct and adequate account of the purpose, methods, results/conclusions, and relationship to existing literature.
- ✓ Indicate whether the full paper will be sent. The full paper should be on a PDF file, no more than 30 pages long, with standard margins and font-size 12. In terms of quality of contents and presentation, it should meet the standards of recognized professional and scientific journals. The front page should display the name and affiliation of each author, full postal and electronic address of the corresponding author, title of the paper, and an abstract that needs to be self-contained (no reference to items in the body of the paper) and legible to non-specialists. Pages should be numbered. The text should be organized in numbered sections. Formula numbers should appear on the right and be of the form (3.2) (second formula in Section 3). Footnotes should be avoided as far as possible. References should be

arranged alphabetically, and chronologically where the same author is quoted more than once. For journal references give author(s), year published in brackets, title, journal in italics, volume in boldface, and pages. For book references give author(s), year in brackets, title in italics, and publisher.

- ✓ Presentation: Please describe, if necessary, the methodology (e.g., case study discussions, small group discussions, games, quizzes/tests of knowledge, role plays) envisaged for use to encourage audience interaction.

Papers may be written in English, Spanish or Catalan.

The final presentation must be written in English and should be approximately twenty minutes in length. We recommend up to 20 slides.

PROVISIONAL ACCEPTANCE

The Scientific Committee will short-list contributions for presentation on the basis of the synopses submitted and communicate their decision (acceptance or rejection and possible feedback) to each individual corresponding author no later than 31st March 2017.

FULL PAPER/PRESENTATION AND ACCEPTANCE

A complete version of the paper or the presentation file is to be submitted to papers.iaals.barcelona2017@actuaris.org no later than 31st May 2017. The Scientific Committee will determine the draft scientific program to be undertaken and notify each individual corresponding author whether their work has been officially accepted by 30th June 2017. The draft program including abstracts accepted for the Colloquium will be posted on Website shortly after.

TIMELINE

March 31th 2017	Deadline for authors to submit proposals for potential contributions, including an abstract. See proposal requirements above
April 30st 2017	Provisional acceptance. Authors informed of results of committee review of proposals
June 15th 2017	Full papers/presentations due for committee review
June 30th 2017	Determination of draft scientific program, successful authors notified, accepted abstracts published on website
September 15th 2017	Deadline for submission of presentation file .

The earlier author submits their abstracts, paper and presentations, the greater priority they will be given to receive prompt confirmation of whether they have been accepted.

As part of acceptance of a paper for presentation, authors grant permission to the IAA Life Section for subsequent non-exclusive use of the paper or presentation materials on the website of the colloquium.

Previous publication or presentation: Please make it clear, should the paper or presentation (or a mainly similar work) has been previously published or presented at another event, indicating when and where and if whether any copyright issues should be addressed.

CONTACT

Please contact the Scientific Committee Chairperson for any questions.

Dr. Diego Valero

dvalero@novaster.net

COMMITTEES

ORGANIZING COMMITTEE

Board of Directors, Col·legi d'Actuaris de Catalunya, (Catalan Actuaries Association).

Miquel Viñals , (Chairman) Chairman of Col·legi d'Actuaris de Catalunya
Julia Soler , Vice-president del Col·legi d'Actuaris de Catalunya
Emilio Vicente , Secretary
Francisco Durán , Treasurer.
Marc Arias , Board member and Head of Institutional Relations
Lluís Bermúdez , Board member and in charge of Training and Research
Xavier Plana , Board member and Head of the Professional Section.

SCIENTIFIC COMMITTEE

Diego Valero (Chairman), University of Barcelona
Mercè Claramunt , University of Barcelona
Jan Dhaene , University of Leuven
Abraham Hernández , Vitalis Mexico
José Antonio Iglesias , Vidacaixa
Ermanno Pitacco , University of Trieste
María Jesús Romero , Zurich
Antonio Rubio , Catalana Occidente
Miguel Santolino , University of Barcelona
Mogens Steffensen , University of Copenhagen

REGISTRATION

REGISTRATION FEES

	Until July 31	After July 31
IAA Section Members	550	600
Non IAA Section Members	650	700
Academics & Students	450	500
Corporate (3-5 participants)	15% discount	
Corporate (+ 5 participants)	25% discount	

Gala Dinner (accompanying guest)	100
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All rates include:

2-day Colloquium

Sunday Evening Welcome Reception

Monday Evening Gala Dinner

All amounts expressed in €uro

INFORMATION

Web: <http://www.actuaries.org/barcelona2017/index.cfm>

SCIENTIFIC COMMITTEE

Please contact the Scientific Committee Chairperson for any questions.

Dr. Diego Valero

dvalero@novaster.net

ORGANIZING COMMITTEE

Please contact the Organizing Committee for any questions.

Mr. Joaquim Celma.

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