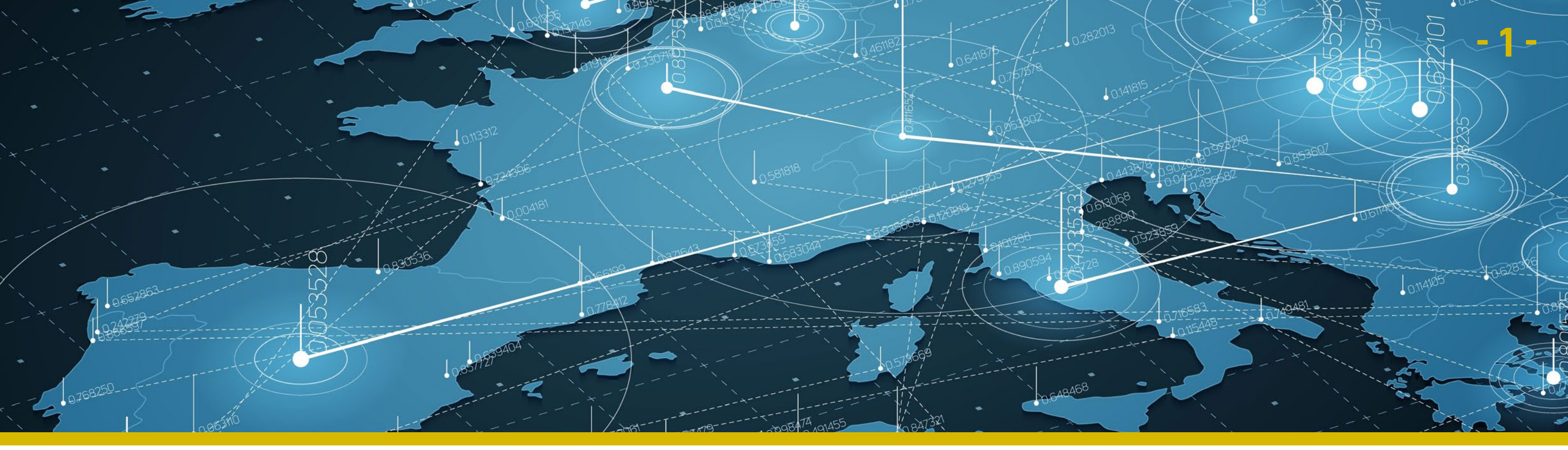


Program

EUROPEAN ACTUARIAL DAYS

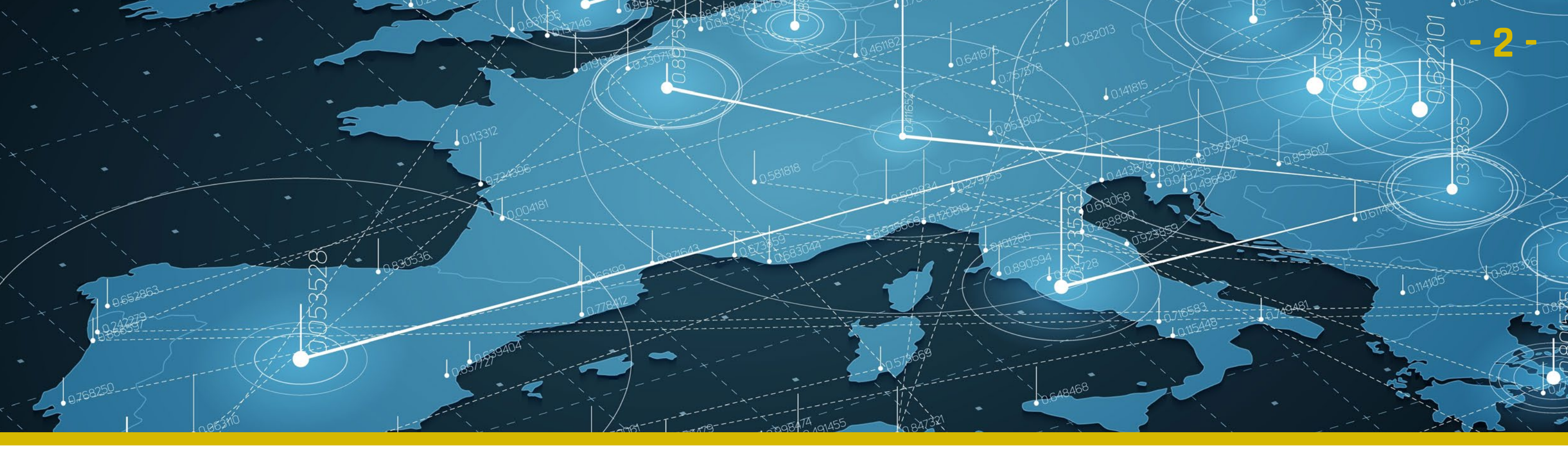
2 & 3 June 2021

The program of the European Actuarial Days will feature 4 high-ranking Keynote Sessions and over 20 additional presentations in parallel sessions. All information on the presentations, speakers and time schedule is always available on the event page **www.ead2021.org**.

DAY 1 | 2 June 2021

- The first day among others includes talks on Pensions, IFRS 17 and Cyber Insurance.

09:00	*WELCOME*	
09:30	**KEYNOTE I:** Tan Suee Chieh (President IFoA) 	
10:30	*BREAK*	*BREAK*
11:00	**Ethics for the Omniscient Actuary** Esko Kivisaari	**IFRS17 – Therefore Actuarial Approach – in the Real Estate Development Industry** Gabor Borza
11:30	**Model Transparency and Interpretability: Survey and Application to the Insurance Industry** Antoine Ly	**Practical Implementation Challenges of IFRS17 – P&C Insurers** Rishav Bajaj
12:00	**Hasta la vista, Actuary?** Lucy Quemeneur	**tba** tba
12:30	*BREAK*	*BREAK*
13:30	**A Probability of Ruin Approach to Optimize Pension Fund Investments** Abraham Hernandez	**Designing Stochastic Accumulation Scenarii for Cyber-Insurance** Caroline Hillairet
14:00	**Retirement Ages by Socio-Economic Classes** Severine Arnold	**Cyber Claim Analysis Using Generalized Pareto Regression Trees with Applications to Insurance** Sebastien Farkas
14:30	**Italian Workers' Compensation Systems: The Measures to Face Covid-19 and the Impact on Disabled Workers' Survival** Daniela Martini	**Climate Change and Implications for Life Insurance** Chris Falkous and Georgiana Pascutiu
15:00	*BREAK*	*BREAK*
15:30	**KEYNOTE II:** Paul Murray (Head Life & Health Products, Swiss Re) 	



Program

EUROPEAN ACTUARIAL DAYS

2 & 3 June 2021

DAY 2 | 3 June 2021

- The second day focuses on presentations on Data Science, Risk Management and COVID-19.

09:30 **KEYNOTE III:**
Fausto Parente
(Executive Director EIOPA)

10:30	*BREAK*	*BREAK*
11:00	**Using Machine Learning to Accelerate ALM Calculations** Edward Morgan	**Moral Hazard in Health Insurance: Modelling the Behaviour of the Insured and the Optimal Contract** Costin Oarda
11:30	**Does sovereign risk impact banking risk in the Eurozone?** Carmen Gonzalez-Velasco	**Hierarchical Compartmental Reserving Models** Jean-Didier Ahovey
12:00	**Actuarial and Financial Valuation of Catastrophe bonds** Saeid Safarveisi	**tba** tba
12:30	*BREAK*	*BREAK*
13:30	**Modelling of Credit Structures and Securitisations within a Reservoir Non-Life Insurance Framework** Fernando Mierzejewski	**Measures Taken in Some EU Countries to Contrast COVID-19, and Effects on the Italian Workers' Compensation System** Raffaello Marcelloni
14:00	**Actuaries and Operational Risk** Malcom Kemp	**Incorporation of Temperature-Related Factors in Mortality Risk Modeling** Papa Cheikh Fall
14:30	**Generalized Pareto Regression Trees for Extreme Claims Prediction** Maud Thomas	**How to Eat an Elephant – Can We Apply Actuarial Techniques to Cope with Losses Due to the Pandemic?** Esko Kivisaari
15:00	*BREAK*	*BREAK*

15:30 **KEYNOTE IV:**
tba

16:30 *CLOSING SESSION*