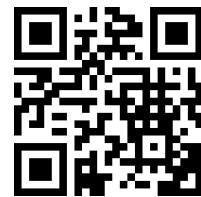


# Timetable: Remembering Ragnar

“Certain forms of uncertainty make life interesting but less safe. I was always intrigued by the various forms of risk that are associated with human life and activity and how they can be mitigated for the individual by contractual risk exchange between two or more parties. Certain forms of certainty make life interesting and more safe. I was always attracted to mathematics because it allows for statements that are non-trivial and still indisputably true. These two areas of interest synthesize perfectly into actuarial/financial mathematics, which gives precise contents to notions of risk and develops methods for measuring and controlling it.”

(Ragnar Norberg, 1945 – 2017)

*Remembering Ragnar* is a half-day event where we commemorate Ragnar Norberg and his many contributions, not least to the actuarial research literature and to the research and educational environments he cultivated, championed, and challenged. The event is hosted by Mogens Steffensen and features talks by Walther Neuhaus, Thomas Møller, Stéphane Loisel, Kristian Buchardt, and Marcus C. Christiansen. It is concluded by a reception dinner.



## Wednesday, 14th of August

13:30–14:00	Registration and coffee		
14:00–14:10	Aud 1	Opening	
14:10–14:50	Aud 1	<b>Walther Neuhaus</b>	Remembering Ragnar – the early days IS
14:50–15:30	Aud 1	<b>Thomas Møller</b>	Aspects of interplay between finance and insurance IS
15:30–15:55	Coffee and sweets		
15:55–16:35	Aud 1	<b>Stéphane Loisel</b>	Ragnar in Lyon: retired but not tired! IS
16:35–17:15	Aud 1	<b>Kristian Buchardt</b>	Forward transition rates for valuation IS
17:15–17:55	Aud 1	<b>Marcus C. Christiansen</b>	Two hidden gems in the works of Ragnar Norberg IS
17:55–18:00	Aud 1	Closing	
18:00–20:00	Reception dinner in <i>Vandrehallen</i>		

Abbreviations: CT(s) for Contributed Talk(s); IS for Invited Speaker; PS for Plenary Speaker.

# Timetables: SAC24

## Thursday, 15th of August

8:00–8:45	Registration and coffee		
8:45–9:00	Aud 1	Opening	
9:00–10:00	Aud 1	<b>Valérie Chavez-Demoulin</b>	Causal Discovery in Multivariate Extremes with a Hydrological Analysis of Swiss River Discharges
10:00–10:20	Coffee		
10:20–12:00	Aud 1 Aud 5 Aud 6	Machine learning Mortality and longevity risk Valuation and design	CTs
12:00–13:00	Lunch		
13:00–14:00	Aud 1	<b>Joshua Loftus</b>	Model-agnostic explanation tools and their limitations
14:05–15:20	Aud 1 Aud 5 Aud 6	Fairness Multi-state modeling Dividends and stochastic control	CTs
15:20–15:45	Coffee and sweets		
15:45–17:00	Aud 1	Roundtable on fairness	
18:00–24:00	Social event and conference dinner at <i>Arbejdmuseet</i>		

## Friday, 16th of August

9:00–10:00	Aud 1	<b>Johanna Ziegel</b>	Isotonic distributional regression and CRPS decompositions
10:00–10:20	Coffee		
10:20–12:00	Aud 1 Aud 5 Aud 6	Optimal consumption, investment, and insurance Economics of (re)insurance Statistics and extremes	CTs
12:00–13:00	Lunch		
13:00–14:40	Aud 1 Aud 5 Aud 6	Non-life insurance Asset allocation Lapse risk	CTs
14:40–15:00	Coffee and sweets		
15:00–16:00	Aud 1	<b>Damir Filipović</b>	Stripping the Swiss Discount Curve using Kernel Ridge Regression
16:00–16:10	Aud 1	Closing	

## Parallel sessions — Thursday, 15th of August

### Machine learning — Aud 1, 10:20–12:00

Chair: Munir Eberhardt Hiabu			
10:20–10:45	<b>Ralf Wilke</b>	Estimation of Panel Models with Group Structures in Fixed Effects	CT
10:45–11:10	<b>Mathias Lindholm</b>	A tree-based varying coefficient model with insurance applications	CT
11:10–11:35	<b>Gabriele Pittarello</b>	A machine learning approach based on survival analysis for IBNR frequencies in non-life reserving	CT
11:35–12:00	<b>Thorsten Rheinländer</b>	Deep Learning in Life Insurance	CT

### Mortality and longevity risk — Aud 5, 10:20–12:00

Chair: Mogens Bladt			
10:20–10:45	<b>Cinzia Di Palo</b>	<del>Entropy and Life Annuity Changes</del>	CT
10:45–11:10	<b>Phillip Frede Halmsted Olsen</b>	Matrix representations for prices of life-contingent derivatives	CT
11:10–11:35	<b>Andrey Ugarte Montero</b>	Incorporating Information on Insured Amounts to Improve Survival Rate Estimates from a Liability Perspective	CT
11:35–12:00	<b>Mathias D. Plovst</b>	Systematic longevity risk: The willingness to pay	CT

### Valuation and design — Aud 6, 10:20–12:00

Chair: Luis Alvarez Esteban			
10:20–10:45	<b>Francesco Della Corte</b>	Market-Consistent Valuation and Capital Assessment for Demographic Risk in Life Insurance: A Cohort Approach	CT
10:45–11:10	<b>Francesco Rania</b>	Risk profiles of Reverse Mortgage: empirical evidence from Italy	CT
11:10–11:35	<b>Daniel Nkameni</b>	Index based contracts as a component of an optimal insurance coverage against emerging risks	CT
11:35–12:00	<b>Michèle Vanmaele</b>	Second order Esscher pricing for models with jumps	CT

### Fairness — Aud 1, 14:05–15:20

Chair: Mathias Lindholm			
14:05–14:30	<b>Giovanni Rabitti</b>	Measuring proxy discrimination effects with sensitivity analysis	CT
14:30–14:55	<b>Tessa Steensgaard</b>	Fair learning and testing for unfairness given protected features	CT
14:55–15:20	<b>Xi Xin</b>	Why You Should Not Trust Interpretations in Machine Learning: Adversarial Attacks on Partial Dependence Plots	CT

### Multi-state modeling — Aud 5, 14:05–15:20

Chair: Christian Furrer			
14:05–14:30	<b>Ayşe Arık</b>	Examining breast cancer risk during COVID-19: Insights from semi-Markov modelling	CT
14:30–14:55	<b>Oliver L. Sandqvist</b>	Likelihood-based estimation for multistate models subject to IBNR- and RBNS effects	CT
14:55–15:20	<b>Theis Bathke</b>	Estimation of bivariate transition rates in life insurance	CT

### Dividends and stochastic control — Aud 6, 14:05–15:20

Chair: Jostein Paulsen			
14:05–14:30	<b>Dante Mata Lopez</b>	On an optimal dividend problem with a concave bound on the dividend rate	CT
14:30–14:55	<b>Zuoquan Xu</b>	Optimal dividend payout under path-dependent constraint	CT
14:55–15:20	<b>Indira Dhar</b>	Stochastic Control Problems in the Dynamic Nelson-Siegel Framework	CT

## Parallel sessions — Friday, 16th of August

### Optimal consumption, investment, and insurance — Aud 1, 10:20–12:00

Chair: Mogens Steffensen			
10:20–10:45	<b>Seyoung Park</b>	Optimal Consumption and Investment Decisions with Disastrous Income Risk: Revisiting Rietz's Rare Disaster Risk Hypothesis	CT
10:45–11:10	<b>Debbie Kusch Falden</b>	Calibration of risk aversion to real pension asset allocation	CT
11:10–11:35	<b>Julie Bjørner Søe</b>	Optimal consumption, investment, and life insurance, including state dependence by risk-adjusted utility	CT
11:35–12:00	<b>Philipp C. Hornung</b>	Investigating trade-offs in the design of smooth pension products	CT

### Economics of (re)insurance — Aud 5, 10:20–12:00

Chair: Filip Lindskog			
10:20–10:45	<b>Svein-Arne Persson</b>	Why firms should buy insurance	CT
10:45–11:10	<b>Tao Li</b>	(A)symmetric Information and Insurers' Nitpicky Behavior	CT
11:10–11:35	<b>Lea Enzi</b>	Stochastic differential reinsurance games: a jump filtration approach	CT
11:35–12:00	<b>Aleksandar Arandjelovic</b>	Reinsurance with neural networks	CT

### Statistics and extremes — Aud 6, 10:20–12:00

Chair: Thomas Mikosch			
10:20–10:45	<b>Jorge Yslas</b>	Robust claim frequency modeling through phasetype mixture-of-experts regression	CT
10:45–11:10	<b>Yubo Rasmussen</b>	Analyzing Extreme Weather Impact on Property Insurance Claim Severity: A Combined Pareto Neural Network Model	CT
11:10–11:35	<b>Christoffer Øhlenschläger</b>	Heterogeneous extremes in the presence of random covariates and censoring	CT
11:35–12:00	<b>Jiajun Liu</b>	An Asymptotic study of the generalized Tail-Gini measures	CT

### Non-life insurance — Aud 1, 13:00–14:40

Chair: Martin Blatt			
13:00–13:25	<b>Uwe Schmock</b>	On Matrix-Valued Gamma Distributions in Multivariate Poisson Mixture Models	CT
13:25–13:50	<b>Melanie Averhoff</b>	Experience Rating in the Cramér-Lundberg Model	CT
13:50–14:15	<b>Taariq Nazar</b>	On duration effects in non-life insurance pricing	CT
14:15–14:40	<b>Filip Lindskog</b>	Mack's estimator motivated by large exposure asymptotics in a compound Poisson setting	CT

### Asset allocation — Aud 5, 13:00–14:40

Chair: Thorsten Rheinländer			
13:00–13:25	<b>Yukio Muromachi</b>	A Term Structure Model of Interest Rates with Regime-Switching Properties for Risk Evaluation	CT
13:25–13:50	<b>Yevhen Havrylenko</b>	Asset-liability management with liquid and fixed-term assets	CT
13:50–14:15	<b>Carlos Miguel Glória</b>	Optimal strategy for an AAM of DC pension plans under jump-diffusion and with time-varying ambiguity	CT
14:15–14:40	<b>Michael Preisel</b>	Long-Term Mean-Variance Optimization Under Mean-Reverting Equity Returns	CT

### Lapse risk — Aud 6, 13:00–14:40

Chair: Marcus C. Christiansen			
13:00–13:25	<b>Andrea Molent</b>	Enhancing Valuation of Variable Annuities in Lévy Models with Stochastic Interest Rate	CT
13:25–13:50	<b>Oytun Haçarız</b>	Lapse-supported Life Insurance and Adverse Selection	CT
13:50–14:15	<b>Francesco Ungolo</b>	A Dirichlet Process Mixture regression model for the analysis of competing risk events	CT
14:15–14:40	<b>Stefan Gerhold</b>	The effect of policy cancellation on the risk of an insurance portfolio	CT