

# Program

## Thursday, 15.09.2022

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|---------------|---|
| 09:55 – 10:00 | <b>Welcome</b><br>Matthias Scherer/ Technische Universität München  |
| 10:00 - 10:40 | <b>Credit portfolio selection based on a stochastic gradient descent algorithm</b><br>Jan Frederik Mai / XAIA Investment  |
| 10:40 - 11:20 | <b>Challenges in classification problems with highly imbalanced classes: A case study on churn prediction</b><br>Simon Hatzesberger / Allianz Private Krankenversicherungs AG |
| 11:20 - 12:00 | <b>Economic Scenario Analysis with Quantile Regression</b><br>Marco Rauscher / Technische Universität München   |
| 12:00 - 13:30 | <i>Lunch Break</i>  |
| 13:30 - 14:10 | <b>Detection of Interacting Variables for Generalized Linear Models via Neural Networks</b><br>Yevhen Havrylenko / Technische Universität München                             |
| 14:10 - 14:50 | <b>Deep/Machine Learning in Insurance Input Management Operations</b><br>Sebastian Kaiser / Ergo Group AG   |
| 14:50 - 15:30 | <b>Deep Calibration</b><br>Niklas Walter / Ludwig Maximilian Universität München  |
| 15:30 - 16:00 | <i>Coffee Break</i>   |
| 16:00 - 16:40 | <b>Generating financial time series with Quant GANs</b><br>Ralf Korn /Technische Universität Kaiserslautern   |
| 16:40 - 17:20 | <b>Bridging the gap between pricing and reserving with an occurrence and development model for non-life insurance claims</b><br>Katrien Antonio / KU Leuven                   |
| 17:20 - 18:00 | <b>Gauss Process Regression and the Pricing and Hedging of Exotic Derivative Contracts</b><br>Wim Schoutens / KU Leuven   |

## Friday, 16.09.2022

|               |   |
|---------------|---|
| 08:55 – 09:00 | <b>Welcome</b><br>Matthias Scherer/ Technische Universität München  |
| 09:00 - 09:40 | <b>Rare-Event Simulation in Insurance: Theory and Practice</b><br>Hansjörg Albrecher / Université de Lausanne   |
| 09:40 - 10:20 | <b>Deep Hedging: Continuous Reinforcement Learning for Hedging of General Portfolios across Multiple Risk Aversions</b><br>Phillip Murray / Imperial College London |
| 10:20 - 10:40 | <i>Coffee Break</i>   |
| 10:40 - 11:20 | <b>Robust Hedge GANs – An Adversarial Approach to Model-Agnostic Robustification</b><br>Yannick Limmer / Technische Universität München                             |
| 11:20 - 12:00 | <b>Machine Learning in Risk Models – Characteristics and Supervisory Priorities</b><br>Matthias Fahrenwaldt / Bundesanstalt für Finanzdienstleistungsaufsicht       |
| 12:00 - 13:30 | <i>Lunch Break</i>  |
| 13:30 - 14:10 | <b>Confidence Intervals for naive Risk Capital Estimation in Life Insurance</b><br>Ralf Werner / Universität Augsburg   |
| 14:10 - 14:50 | <b>Economic Scenario Generators: Modelling asset prices with stochastic methods and machine learning</b><br>Sebastian Uhl and Doro Rose / Ernst & Young             |
| 14:50 - 15:30 | <b>Solvency II Proxy Modelling Using the Internal Model Data Published by DAV</b><br>Zoran Nikolic / Universität Köln/B&W Deloitte                                  |
| 15:30 - 16:00 | <i>Coffee</i>   |