Program

Thursday, 15.09.2022

09:55 – 10:00  Welcome
Matthias Scherer/ Technische Universität München

10:00 – 10:40  Credit portfolio selection based on a stochastic gradient descent algorithm
Jan Frederik Mai / XAI Investment

10:40 – 11:20  Challenges in classification problems with highly imbalanced classes: A case study on churn prediction
Simon Hatzesberger / Allianz Private Krankenversicherungs AG

11:20 – 12:00  Economic Scenario Analysis with Quantile Regression
Marco Rauscher / Technische Universität München

12:00 – 13:30  Lunch Break

13:30 – 14:10  Detection of Interacting Variables for Generalized Linear Models via Neural Networks
Yevhen Havrylenko / Technische Universität München

14:10 – 14:50  Deep/Machine Learning in Insurance Input Management Operations
Sebastian Kaiser / Ergo Group AG

14:50 – 15:30  Deep Calibration
Niklas Walter / Ludwig Maximilian Universität München

15:30 – 16:00  Coffee Break

16:00 – 16:40  Generating financial time series with Quant GANs
Ralf Korn / Technische Universität Kaiserslautern

16:40 – 17:20  Bridging the gap between pricing and reserving with an occurrence and development model for non-life insurance claims
Katrien Antonio / KU Leuven

17:20 – 18:00  Gauss Process Regression and the Pricing and Hedging of Exotic Derivative Contracts
Wim Schoutens / KU Leuven

Friday, 16.09.2022

08:55 – 09:00  Welcome
Matthias Scherer/ Technische Universität München

09:00 – 09:40  Rare-Event Simulation in Insurance: Theory and Practice
Hansjörg Albrecher / Université de Lausanne

09:40 – 10:20  Deep Hedging: Continuous Reinforcement Learning for Hedging of General Portfolios across Multiple Risk Aversions
Phillip Murray / Imperial College London

10:20 – 10:40  Coffee Break

10:40 – 11:20  Robust Hedge GANs – An Adversarial Approach to Model-Agnostic Robustification
Yannick Limmer / Technische Universität München

11:20 – 12:00  Machine Learning in Risk Models – Characteristics and Supervisory Priorities
Matthias Fahrenwaldt / Bundesanstalt für Finanzdienstleistungsaufsicht

12:00 – 13:30  Lunch Break

13:30 – 14:10  Confidence Intervals for naive Risk Capital Estimation in Life Insurance
Ralf Werner / Universität Augsburg

14:10 – 14:50  Economic Scenario Generators: Modelling asset prices with stochastic methods and machine learning
Sebastian Uhl and Doro Rose / Ernst & Young

14:50 – 15:30  Solvency II Proxy Modelling Using the Internal Model Data Published by DAV
Zoran Nikolic / Universität Köln/B&W Deloitte

15:30 – 16:00  Coffee