

Program

Thursday, 15.09.2022

- 10:00 - 10:40 **Credit portfolio selection based on a stochastic gradient descent algorithm**
Jan Frederik Mai / XAIA 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 **NN**
NN
- 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

- 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 **Modelling in a regulatory framework**
Gerhard Stahl / HDI Versicherungen
- 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*