

Monday, October 6, 2025	
09:55 – 10:00	Welcome (Matthias Scherer)
10:00 – 10:40	Yevhen Havrylenko: Synthetic data for ratemaking: generative methods and data quality
10:45 – 11:25	Alfred Müller: Some remarks on the effect of risk sharing and diversification for infinite mean risks
11:30 – 12:10	Peter Hieber: Collective defined contribution pension schemes: Adding spouse protection and premium refund guarantee
12:10 – 13:15	Lunch Break
13:15 – 13:55	Daniel Linders: 4-step decomposition and valuation for hybrid insurance claims
14:00 – 14:40	Ralf Korn: Long-term investment strategies: Frameworks and Approaches
14:45 – 15:25	Gero Junike: Pricing path-dependent options under stochastic volatility models with full error control
15:25 – 15:45	Coffee Break
15:45 – 16:25	Thilo Meyer-Brandis: Computing Systemic Risk Measures with Graph Neural Networks
16:30 – 17:10	Corrado De Vecchi: Upper comonotonicity and risk aggregation under dependence uncertainty
17:10 – 17:15	Closing (Matthias Scherer)
18:00	Speakers Dinner

Tuesday, October 7, 2025	
08:55 – 09:00	Welcome (Matthias Scherer)
09:00 – 09:40	Stéphane Loisel: Recommendations and challenges regarding the construction of climate change impact scenarios in health and life insurance
09:45 – 10:25	Hansjörg Albrecher: Climate Change, Insurance of NatCat Risks and a Shareholder's Perspective
10:25 – 10:45	Coffee Break
10:45 – 11:25	Gerhard Stahl: Music from the New World – Minimum Capital Requirement and Resilience featuring Control Theory
11:30 – 12:10	Torsten Kleinow: The short-term association between environmental variables and mortality: evidence from Europe
12:10 – 13:15	Lunch Break
13:15 – 13:55	Marie Kratz: Discrete Multivariate Generalized Pareto Distribution for Drought Risk Assessment
14:00 – 14:50	Stefan Weber: Jointly Exchangeable Collective Risk Models: Interaction, Structure, and Limit Theorems
14:50 – 15:10	Coffee Break
15:10 – 15:50	Alexej Brauer: Evaluating the Future-Proofness of Actuarial Pricing Models: A Comprehensive Testing Framework
15:55 – 16:35	An Chen: Optimal consumption under smooth ambiguity (joint with Shihao Zhu)
15:35 – 15:40	Closing (Matthias Scherer)