

CONFERENCE MODELLING IN LIFE INSURANCE: A MANAGEMENT PERSPECTIVE



CHAIR OF EXCELLENCE

Data Analytics & Models for Insurance



BNP PARIBAS
CARDIF



October 6th & 7th 2015

CONFERENCE AGENDA

DAY 1: TUESDAY, 6

- 9:45 > 10:15 Welcome coffee
- 10:15 > 10:30 Opening session
- 10:30 > 11:30 **Plenary session**
BRIDGING THE GAP BETWEEN MANAGERS AND MODELS
David INGRAM (Willis Re)
- 11:30 > 12:30 **Round table**
THE ROLE OF MODELS IN MANAGEMENT DECISION MAKING
Bernard BOLLE-REDDAT (BNP Paribas Cardif)
Heidi DELOBELLE (AG Insurance)
Moderator : Jean-Paul LAURENT
- 12:30 > 14:00 Lunch
- 14:00 > 14:45 **Plenary session**
VALIDATION IN LIFE MODELLING, A SUPERVISORY POINT OF VIEW
Clément PETIT (ACPR)
Guillaume ALBERGERE (ACPR)
- 14:45 > 15:30 **Plenary session**
THE DIFFERENCE BETWEEN LSMC AND REPLICATING PORTFOLIO IN INSURANCE LIABILITY MODELLING
Antoon PELSSER (Maastricht University)
- 15:30 > 16:00 Coffee break
- 16:00 > 16:45 **Plenary session**
TOP DOWN ANALYSIS OF THE LOW YIELD ENVIRONMENT FOR THE LARGEST EU INSURANCE COMPANIES
Fabrice BOREL-MATHURIN (ACPR)
- 16:45 > 17:30 **Plenary session**
GROUP SOLVENCY TESTS, INTRAGROUP TRANSFERS AND INTRAGROUP DIVERSIFICATION: A SET-VALUED PERSPECTIVE
Michaël SCHMUTZ (University of Bern and Swiss Financial Market Supervisory Authority - FINMA)

DAY 2: WEDNESDAY, 7

- 8:30 > 9:00 Welcome coffee
- 9:00 > 9:45 **Plenary session**
GOVERNANCE OF RISK MANAGEMENT
Georges DIONNE (HEC Montréal)
- 9:45 > 10:30 **Round table**
INSURANCE REGULATION AND IFRS
Dieter HENDRICKX (National Bank of Belgium)
Pierre THÉRON (Galea & Associés and ISFA)
Moderator : Stéphane LOISEL
- 10:30 > 11:00 Coffee break
- 11:00 > 11:45 **Plenary session**
MEASURING MODEL RISK
Thomas BREUER (FH Vorarlberg)
- 11:45 > 12:30 **Plenary session**
MODEL RISK & CULTURE
Andreas TSANAKAS (Cass Business School, City University London)
- 12:30 > 14:00 Lunch
- 14:00 > 14:45 **Plenary session**
GOVERNANCE FOR DATA & ANALYTICS IN INSURANCE
Michaël de TOLDI (BNP Paribas Cardif)
- 14:45 > 15:30 **Round table**
MAKING SENSE OF BIG DATA IN INSURANCE
Michel BERA (CNAM)
Sami FAYE-CHELLALI (Axa)
Christophe GEISSLER (Advestis)
Paul-Olivier GIBERT (Digital Ethics)
Moderator : Christian ROBERT
- 15:30 > 15:45 Closing session



BNP PARIBAS
CARDIF



LABORATOIRE
SAF

ISFA



FONDATION
DU RISQUE

Louis Bachelier