Workshop on « data sciences applied to insurance and finance » (Chaire DAMI)

September 15, 2017
Louvain-la-Neuve
SOCR 11

UCL Université catholique de Louvain

ISBA

Université de Lyon

ISFA — Grande École d'Actuariat et de Gestion des Risques — Institut de Science Financière et d'Assurances

PROGRAMME

8h30-8h50 : Welcome & coffee

8h50-9h00 : Welcome speech

9h00-10h30 | *chairman: Frédéric Planchet*

- **Guojun Gan (Connecticut University)**
  Valuation of Large Variable Annuity Portfolios: Challenges and Potential Solutions
- **Bart Baesens (KUL)**
  Credit Risk Analytics: Basel versus IFRS 9
- **Gareth Peters (UCLondon)**
  Feature Extraction Methods and Stochastic Mortality Modelling

10h30-11h00 : Coffee break

11h00-12h30 | *chairman: Stéphane Loisel*

- **Montserrat Guillen (Barcelona University)**
  Telematics and the natural evolution of pricing in motor insurance
- **Katrien Antonio (KUL)**
  Sparse modeling of risk factors in insurance analytics
- **Silvia Figini (Universita di Pavia)**
  Credit data science risk models for SMEs

12h30-14h00 : Lunchtime

14h00-15h30 | *chairman: Yahia Sahli*

- **Enrico Biffis (Imperial College)**
  Satellite Data and Machine Learning for Weather Risk Management and Food Security
- **Said Achchab (ENSIAS)**
  A hybrid deep network approach for predictive analysis of massive and incomplete data of insurance
- **Christian Robert (UCBL)**
  Non parametric individual claim reserving

15h30-16h00 : Coffee break

16h00-17h00 | *chairman: Pierre Therond*

- **Sébastien Conort (BNP Paribas Cardif)**
  Discovery of Deep Learning - Illustration on a Natural Language Processing use case at BNP Paribas Cardif
- **Sébastien de Valeriola (UCL)**
  Decision trees & random forest algorithms in credit risk assessment

https://uclouvain.be/en/research-institutes/immaq/isba/workshop-chaire-dami.html

Chair of Excellence — Data Analytics & Models for Insurance

BNP Paribas Cardif | Laboratoire SAF

Labex Louis Bachelier — Finance et croissance durable