Data Analytics & Models for Insurance

CHAIR OF EXCELLENCE

BNP PARIBAS CARDIF | LABORATOIRE SAF

FONDATION DU RISQUE Louis Bachelier

Ordre du jour du 20 mars 2018	BNP Paribas Cardif, Nanterre
9h30	**Café d'accueil / introduction**
9h45-10h15	Reevaluation of the capital charge in insurance after a large shock: empirical and theoretical views *Stéphane LOISEL*
10h30-11h	Economic Scenario Generator with Five Factors *Frank CHENG*
11h15-11h45	Modelling equity securities impairment for market consistent valuation of life insurance liabilities *Pierre THEROND & Yahia SALHI*
12h00-12h30	GT proxies *Pierre THEROND, Yahia SALHI, Aurore BRIGNON & Alexandre NDJENG NDJENG*
12h45-14h	**Déjeuner**
14h-14h30	A self-organizing predictive map for non-life insurance *Donatien HAINAUT*
14h45-15h15	An end-to-end deep learning OCR engine, with a claim management use case at BNP Paribas Cardif *Youcef KACER*
15h30-16h00	Multiple time series forecasting using quasi-randomized functional link neural networks *Frédéric PLANCHET*
16h15-17h00	**Discussions**

Pour toutes informations complémentaires

Organisation	Christian Robert (Laboratoire SAF), Jean-Paul Felix (BNP Paribas Cardif)
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