

CLOSING CONFERENCE

January 15th, 16th & 17th 2018

Conference venue

CAMPUS DES CORDELIERS

Amphithéâtre Pasquier

Salle Marie Curie

15, rue de l'école de médecine 75006 PARIS

Cocktail venue

CAMPUS JUSSIEU

Tour Zamansky, 24^{ème} étage

4, place Jussieu 75005 Paris

Membres IA : 18 Points PPC

Inscriptions par email auprès de sophie.castelbou@isfa.fr

TENTATIVE PROGRAM

Monday, January 15th 2018

10h15	Welcome coffee	
10h30	Welcome address	Stephane Loisel & Nicole el Karoui
10h40	Talk	Andrew Cairns - Modelling Socio-Economic Differences in the Mortality of Danish Males Using a New Affluence Index
11h40	Talk LoLitA	Marine Habart (Axa) & Dominique Abgrall (Allianz) - Longevity/mortality risks... from insurers' point of view
12h20	Talk LoLitA	Yahia Salhi - Surveillance of Biometric Assumptions in Population Dynamics
13h-14h30	Lunch	
14h30	Talk LoLitA	Alexandre Boumezoued - A new inference strategy for general population mortality tables
15h10	Talk LoLitA	Pierre Therond - TBD
15h50	Coffee break	
16h20	Talk LoLitA	Guillaume Biessy - Rôle des Pathologies dans le processus de dépendance
17h00	Talk LoLitA	Pierrick Piette - Forecasting Mortality Rate Improvements with a High-Dimensional VAR
17h50	End	

Tuesday, January 16th 2018

9h00	Welcome coffee	
9h30	Talk LoLitA	Julien Vedani - Economic valuation in life insurance - Market inconsistencies of the market-consistency
10h10	Talk LoLitA	Denys Pommeret - A Class of Random Field Memory Models for Mortality Forecasting
10h50	Coffee break	
11h20	Talk LoLitA	Xavier Milhaud - Lapse tables for lapse risk management in insurance, a competing risks approach
12h00	Lunch	
14h00	Talk	Daniel Alai - Mind the Gap: A Study of Cause-Specific Mortality by Socio-Economic Circumstances
15h00	Talk LoLitA	Gilles Gaba - TBD
15h40	Coffee break	
16h10	Talk	Joël Wagner - Long-Term Care Prevalence and Actuarial Tables: New Empirical Evidence from Switzerland
17h10	Talk	Michaël Schwarzingger & Quentin Guibert - Life Expectancy And Life Expectancy Without major Disability: A Microsimulation Model From French National Data Sources
18h00	End	
19h30	Cocktail	

Wednesday, January 17th 2018

8h45	Welcome coffee	
9h10	Talk	Hippolyte d'Albis - Age groups and the measure of population aging
10h10	Coffee break	
10h40	Talk LoLitA	Nicole El Karoui – TBD
11h20	Talk LoLitA	Sarah Kaakaï - How can a cause-of-death reduction be compensated in presence of heterogeneity? A population dynamics approach based on English data by deprivation.
12h00	Lunch	
13h30	Talk	Jason Tsai - Multi-population Mortality Modeling: When the Data is Too Much and Not Enough
14h30	Talk LoLitA	Frédéric Planchet - Risque de longévité et "longevity megafunds"
15h10	Coffee break	
15h40	Talk LoLitA	Caroline Hillairet - Pricing of long term derivatives : main challenges and issues
16h20	Talk	Tim Boonen - Redistribution of longevity risk: The effect of heterogeneous mortality Beliefs
17h20	Closing/Remarks	
17h30	End	