

ASTIN NEWSLETTER

July-August 2022 | ASTIN, the Non-Life Section of the International Actuarial

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Dear members,

Welcome to the July-August 2022 edition of ASTIN Newsletter. This is a general update of ASTIN activities over the past two months as well as its future planned activities.

ASTIN webinars

On 2nd August, we hosted "Improving frequency predictions with telematics data" by Guangyuan Gao. A recording of that talk may be found [here](#) and slides may be found [here](#).

There are two webinars schedule for September, one of which will have taken place by the time you read this newsletter.

1. "Joint model prediction and individual loss reserving" by Nii-Armah Okine took place on 6th September. A video of that presentation may be found [here](#). Slides will be posted soon.

2. On 28th September, you can take part in "Geographic ratemaking with spatial embedding" to be given by Christopher Blier-Wong. Spatial data are a rich source of information for actuarial applications: knowledge of a risk's location could improve an insurance company's ratemaking, reserving or risk management processes. This talk will present a method to construct spatial embeddings within a complex convolutional neural network representation model using external census data.

For information about future ASTIN webinars please refer to the ['Our Activities'](#) page on the ASTIN website. If you are interested in proposing a webinar, please contact [Brian Fannin](#).

Convention A

The IAA's ASTIN section invites you to an exciting session at Convention A, covering many facets of non-life insurance. The session will open with presentations on the ASTIN Masterclasses on Model Risk and a discussion of the open-source actuarial resources currently being prepared. A mini symposium of the topics of discrimination in insurance pricing will follow, with four shorter talks introducing recent works on this subject. The session will conclude with key-note talk on "Pricing Insurance Risk: Practice and Theory" by acclaimed speaker and author, Stephen Mildenhall.

Topic	Speaker	<u>Starting Time (CET)</u>	<u>Ending Time (CET)</u>
Introduction to ASTIN Session	Eric Dal Moro	17:00	17:10
Master classes	Yuriy Krvavych	17:10	17:40
Talk on Open Actuarial Resources	Jed Frees	17:40	18:10
Insurance pricing and discrimination - introduction	Ron Richman	18:10	18:15
CAS - Race and Insurance Pricing Research	Mallika Bender	18:15	18:35
Survey on Fairness for Insurance	Arthur Charpentier	18:35	18:55
Welfare implications of fair insurance pricing	Fei Huang	18:55	19:15
A new method for discrimination free pricing	Ron Richman	19:15	19:35
Break	Break	19:35	19:50
Pricing Insurance Risk: Practice and Theory	Stephen Mildenhall	19:50	20:50
Closing	TBD	20:50	21:00

Forthcoming Events

IAA Council and Committee Meetings



Where When
Montreal, October 14-
Canada 16 2022



Sydney, May 24-27
Australia 2023



Seoul,
 South
 Korea May 2024
*The specific
 dates will be
 confirmed*

ASTIN Colloquia

2023 — 28 May - 1 June, Sydney, Australia

ASTIN Colloquium will be held as part of 32nd ICA.



2026 - Tokyo, Japan

ASTIN Colloquium will be held as part of 33rd ICA.



Resources

Don't forget the following resources which have a lot of information about ASTIN, and its research:

[ASTIN Annual Report](#) | [ASTIN Bulletin](#) | [ASTIN Video](#) | [ASTIN Newsletters](#) | [ASTIN website](#)

Also, please follow us on social media: [LinkedIn](#), [Twitter](#) and [Facebook](#).

Contacts

Key contacts on the ASTIN Board

- [Eric Dal Moro](#) [Chairman]
- [Axel Wolfstein](#) [Secretary]