



SOCIETY OF ACTUARIES®

SOA Predictive Analytics Seminar – South Korea

30 Aug. 2019 | Seoul, South Korea

With The Support of The Institute of Actuaries of Korea (IAK)

Venue: KoreanRe Building, Jongro 5-gil, Jongro-gu, Seoul 03151, Republic of Korea

Agenda	
0800-0900	Registration
0900-0910	Welcome Remarks Presenter: Jae Min Lee, President, Institute of Actuaries of Korea
0910-1000	Session 1 – Analytics strategy and future roadmap for life insurers Presenter(s): <ul style="list-style-type: none">• James Lin, Director, Ernst & Young• Sarah Zhang, Senior Associate, Ernst & Young
1000-1050	Session 2 – The GLM and its application in general insurance (TBC) Presenter: George Kau, ACMA, CGMA, FASM, FSA, MBA, Executive Director, KPMG Malaysia
1050-1120	Coffee Break
1120-1210	Session 3 - Medical underwriting triage: An end-to-end machine learning case study Presenter: Jerome Matrundola, FSA, FCIA, CEO of Life & Health, Asia Pacific, PartnerRe
1210-1345	Lunch
1345-1435	Session 4 - Predictive Analytics in a Chaotic Data World Presenter: Wai Sum Chan, FSA, CERA, HonFIA, FRSS, Professor of Finance, The Chinese University of Hong Kong
1435-1525	Session 5 - GLM and its application in life insurance Presenter: Jingyi Zhang, Senior Data Scientist, RGA Reinsurance Company
1525-1555	Coffee Break
1555-1645	Session 6 - Exponential actuary - How will the role of Actuary be transformed under IFRS17? Presenter: Ka Hei Choi, Director in Life Insurance practice, Deloitte
1645-1700	Closing Remarks Presenter: Organizing Committee representative

CPD CREDITS

SOA CPD Credits = 6.50 credits

ATTENDANCE CERTIFICATION

For a copy of attendance certification, please email apac@soa.org after the meeting.

ONLINE REGISTRATION

Please refer to the below link for the registration: <https://www.soa.org/prof-dev/events/2019-predictive-analytics-seoul/>

Speakers

Jae Min Lee, President, Institute of Actuaries of Korea

Delegate, Organizing Committee representative, SOA Greater Asia Committee Member

George Kau, ACMA, CGMA, FASM, FSA, MBA, Executive Director, KPMG Malaysia

George has extensive experience in due diligence reviews, review of financial modelling, reporting accountants and review of profit forecasts. He has audit experience specialising in the financial services sector in Malaysia. He is currently engaged in implementation of the IFRS 17 and IFRS 9, with specific focus on data, system and process for general insurance and general reinsurance clients of KPMG Malaysia. He has held senior leadership roles and a major part of his career in the financial services sector. George is a certified Chartered Management Accountant (CIMA) as well as a Chartered Accountant (CA)-(MIA).

James Lin, Director, Ernst & Young

James is a Director at Ernst & Young Hong Kong insurance analytics strategy advisory. He has led multiple projects which cover design of group insurance data analytics strategy and execution roadmap, distribution analytics and compensation revamp, and auto-underwriting and insurance scoring. Prior to EY, he has led the setup of risk analytics function for an Australia bank.

Jerome Matrondola, FSA, FCIA, CEO of Life & Health, Asia Pacific at PartnerRe

Jerome has worked in reinsurance for over fourteen years. Before joining PartnerRe, he was the Head of North Asia and Regional Partnerships based in Hong Kong and a member of the Asia Pacific Senior Management Team at Scor Re. Prior to that, he worked with RGA for 10 years. Most recently in Hong Kong, where he was Head of Strategic Initiatives for Asia.

After 14 years in various roles including strategy development, business and market development through innovation across many markets spanning Europe and Asia Pacific, Jerome now leads PartnerRe's Life and Health business operation for Asia Pacific.

Jerome is a Fellow of the Society of Actuaries and a Fellow of the Canadian Institute of Actuaries.

Jingyi Zhang, Senior Data Scientist, RGA Reinsurance Company

Jingyi is Senior Data Scientist at Global Research & Data Analytics of RGA.

Jingyi has more than 10 years experiences in predictive modeling and data analytics. Prior to RGA, Jingyi was Analytics Manager with IMS Health, where he took ownership of an analytics team to provide clients insightful data-driven consulting service in pharmaceutical and health care market. Jingyi has also been with eBay and Opera Solutions, where he has experience in predictive modelling/scoring for customer risk management. Jingyi received his undergraduate degree from Shanghai Jiao Tong University, China and PhD. degree from Newcastle University, UK. Jingyi has also served in Lancaster University, UK as Research Associate.

Ka Hei Choi, Director in Life Insurance practice, Deloitte

Ka Hei is a Director in the Life Insurance practice of Deloitte Actuarial based in Hong Kong. He joined the firm in 2007 and has spent 5+ years working overseas covering the US, UK and European markets. Ka Hei is a specialist of actuarial modelling. He is the leader of the global Deloitte actuarial modelling network. When he was in the UK, he founded and led the Deloitte Actuarial Modelling Centre. He has extensive experience on transforming enterprise finance system to adapt regulatory changes such as Solvency II and IFRS 17. His actuarial specialism also includes complex asset modelling, business planning & projections, and asset-liability management. He is currently the Actuarial lead of multiple IFRS17 implementation programme across Asia.

Sarah Zhang, Senior Associate, Ernst & Young

Sarah is a senior associate at Ernst & Young Hong Kong Risk Advisory data analytics team. She has been working on analytics projects that help insurance agencies re-design compensation schemes and improve agents productivity. Prior to EY, she has extensive experience with actuarial modeling and programming for mergers & acquisitions appraisals in North America.

Wai Sum Chan, FSA, CERA, HonFIA, FRSS, Professor of Finance, The Chinese University of Hong Kong

Dr. Chan is Professor of Finance at the Chinese University of Hong Kong. Previously he taught at the University of Hong Kong, the National University of Singapore and the University of Waterloo (Canada). Wai Sum holds a Ph.D. degree from Temple University (Philadelphia, USA). He is a Chartered Enterprise Risk Analyst (CERA), Fellow of the Society of Actuaries (FSA), Honorary Fellow of the Institute and Faculty of Actuaries (HonFIA) and Fellow of the Royal Statistical Society (FRSS). Dr. Chan's research interests include stochastic modeling of actuarial assumptions, statistical applications to risk management and time series forecasting. He received the SOA Edward A Lew Research Award (second prize) in 2006 and was awarded the Inaugural Teaching Excellence Award by the National University of Singapore in 1992. His recent publications appeared in many learned academic journals such as Annual of Actuarial Science, Australian Actuarial Journal, British Actuarial Journal and North American Actuarial Journal. Dr. Chan was a council member of the Actuarial Society of Hong Kong (2001-2012) and also served as a member of both Education Executive Committee and Research Executive Committee of the Society of Actuaries (2011-2017). Currently, he is one of the co-editors of the North American Actuarial Journal.