

[2025 해외보험학자 초청 국제 세미나]

Conference on Statistical Modeling of Insurance Risk

- (일 시) 2025년 1월 17일 (금) 09:00~16:00
- (장 소) 계리사회 세미나실(종로구 새문안로 3길 15 동원빌딩 4층)
- (이수학점) 6학점 제공
- (진행언어) 영어(통역 미제공)
- (참가신청) 무료, 온라인 신청 바로가기(클릭) *선착순 60명 마감*
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Program Overview

09:20~09:25 Opening Remark by Yong Bum Jun, President, Institute of Actuaries of Korea

09:25~10:40 Pension and Annuities (Chair: Jae Keun Yoo)

Super-hedging of GMDBs

Hailiang Yang, Xi'an Jiaotong-Liverpool University, The People's Republic of China

Decentralized Annuity: A Quest for the Holy Grail of Lifetime Financial Security

Runhuan Feng, Tsinghua University, The People's Republic of China

Age specific multi-stage OLG model for PAYG pension schemes

Hangsuck Lee, Sungkyunkwan University, Republic of Korea

Discussant

Kim Hyungsu, National Pension Research Institute

10:40~10:50 Break

10:50~11:40 Application of Actuarial Risks (Chair: Seong Joo Song)

Cointegration analysis of crop yields and extreme weather factors using Actuaries Climate Index with application of bonus-malus system

JK Woo, UNSW Sydney, Australia

Introducing Normal-Gamma copula and its application to collective risk model

Rosy Oh, Korea Military Academy, Republic of Korea

11:40~13:15 Lunch

13:15~14:30 Insurance Pricing (Chair: Bang Won Ko)

Statistical neural credibility model

Jae Youn Ahn, Ewha Womans University, Republic of Korea

Causal rebalancing for discrimination-free pricing

Hong Beng Lim, CUHK, The People's Republic of China

Evolutionary Credibility Risk Premium

Yongzha Chen, Hang Seng University of Hong Kong, The People's Republic of China

14:30~14:45 Break

14:45~16:00 Risk Theory (Chair: Yang Ho Choi)

Optimal periodic dividend strategies when dividends can only be paid from profits

Eric CHEUNG, UNSW Sydney, Australia

Estimating ruin-related risk under Levy insurance risk processes

Yasutaka Shimizu, Waseda University, Japan

Effective Cyber Risk Modelling via Cluster-Adaptive Marked Hawkes Processes

Sheung Chi Phillip Yam, Chinese University of Hong Kong, The People's Republic of China

16:00~16:05 Closing Remark by Jae Keun Yoo