AARMS CRG - Workshop on Financial Mathematics and Actuarial Science
August 6, 2021

Program

8:20-8:30   Opening

8:30-9:00   "New trends in quantitative investing: ESG and artificial intelligence"
by Luis Seco.

9:00-9:30   "Real Options, Risk aversion, and industry 4.0"
by Matt Davison

9:30-10:00   "Path Generation Methods for Valuation of Large Variable Annuities Portfolio "
by Kai Liu

10:00-10:30 "Polynomial affine approach to HARA utility maximization with applications to
Ornstein–Uhlenbeck 4/2 models" by Yichen Zhu

10:30-11:00 Break

11:00-11:30 "Bridging Epidemiological and Actuarial Models: The Case of COVID-19"
by José Garrido

11:30-12:00 "Pricing weather derivatives under Lévy models"
by Pablo Olivares

12:00-12:30 "Conditional Non-Lattice Integration, Pricing and Superhedging"
by Sebastian Ferrando

12:30-1:00   "Network Topology As A Tool To Understand Market Structure"
by Antoine Kornprobst

1:00-2:00   Break

2:00-2:30   "Cost-sensitive Multi-class AdaBoost for Understanding Driving Behavior with Telematics"
by Emiliano Valdez

2:30-3:00   "Hierarchical Random Effects Model for Insurance Pricing of Vehicles Belonging to a Fleet"
by Yang Lu

3:00-3:30   "Bachelier model revisited: modelling and option pricing"
by Alexander Melnikov

3:30-4:00   "The Costing of Guaranteed Basic Income in Canada"
by Louis Doiron

4:00-4:10   Closing

Note: Times above refer to Eastern Time (ET).