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PROGRAM ANNOUNCEMENT



3rd EUROPEAN CONGRESS OF ACTUARIES

6-7 June 2019
Lisbon, Portugal
www.eca2019.org





Gold



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INVITATION

On behalf of the Actuarial Association of Europe (AAE) we cordially invite you to the third European Congress of Actuaries (ECA 2019) which will be hosted by the AAE in conjunction with the Instituto dos Atuários Portugueses (IAP) and the European Actuarial Academy (EAA) on 6 and 7 June 2019. The event will take place at the Altis Grand Hotel in Lisbon, Portugal – one of Europe's most attractive capitals.

This two-day event will present an exciting congress program with well-known invited speakers and experts from all over Europe who will speak in almost 40 breakout sessions. On the following pages you will find some more information on the program as well as all other relevant information for your participation. Further information can also be found on www.eca2019.org.

The ECA 2019 wouldn't be possible without the support of several partners from the insurance and finance industry. We would like to sincerely thank all partners for their engagement!

We are looking forward to welcoming you to Lisbon in June 2019!



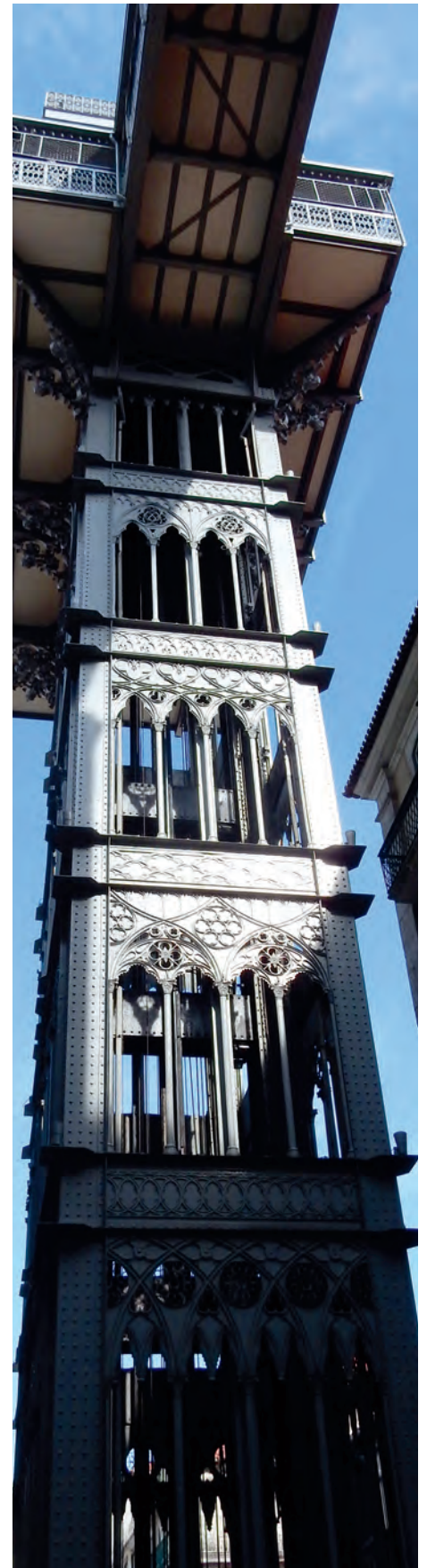
Esko Kivisaari,
Chairperson of the
Actuarial Association
of Europe



José Mendinhos,
President of the
Instituto dos Atuários
Portugueses



Wilhelm Schneemeier,
Chairperson of the
ECA 2019
Steering Committee



ACTUARY 2020 – A PROFESSION ON THE MOVE

Day 1, 6 June 2019

	Room 1	Room 2	Room 3
09:00-09:30	Welcome		
09:30-10:30	Plenary Session “Living on the edge” 21 years on Paul Embrechts (Professor of (Insurance) Mathematics at the ETH Zurich)		
10:30-11:00	Coffee break		
11:00-11:30	Finding value in data Rosalind Rossouw	The roles of the independent actuary in the assessment of personal damages caused by traffic accidents according to the Spanish legal framework Olga Pérez-Cacho, Rafael Moreno Ruiz, Eduardo Trigo Martinez	Operational risk measurement and management Malcolm Kemp, Eddy Van den Borre
11:30-12:00	Meeting the challenge of ageing in the EU Maria Economou	Solvency II Benchmark: Observed practices for Standard formula over Europe Thomas Béhar, Daphné de Leval, Stéphane Le Mer	Application of data analytics in insurance – From hype to reality Helene Kubon Skulstad, Bence Zaupper
12:00-12:30	Mortality of elite athletes: An application to football players Onofre Simões	Status report of Solvency II review Siegbert Baldauf	Actuarial derivation of the cost of credit default risk Fernando Mierzejewski
12:30-13:30	Lunch		
13:30-14:00	The role of the actuary in the independent actuarial advice in Spain Luis María Sáez de Jáuregui	Approaches to evaluate Risk Adjustment under IFRS 17 Hamdi Kacem	To guarantee or not to guarantee – Challenges in critical illness insurance Ronald Schwärzler
14:00-14:30	The importance of transversal teams in data analytics projects. Focus on the role to play by actuaries Arnaud Deltour	Transition under IFRS 17 Kurt Lambrechts	Creating proportionate Economic Scenario Generators Malcolm Kemp, Amit Lad
14:30-15:00	Are actuaries independent guardians of financial security, or heralds of the tale? Michael Fackler	IFRS 17 for Non-Life (Re-)Insurance Dirk Rohmeder	Defining risk-differentiating variables: New approach of health insurance pricing methods Soraia de Sousa Bornett
15:00-15:30	Coffee break		
15:30-16:30	Plenary Session Titel: tba Jan-Hendrik Erasmus (Vice-Chair of the CRO Forum)		
17:00-22:30	Social Event and Gala-Dinner		

The third European Congress of Actuaries will discuss the professional challenges and opportunities arising from the traditional work areas of actuaries as well as from new areas of actuarial activity: The program covers topics ranging from applications of modern data science methods to Solvency II, traditional topics like mortality studies or new ideas for products and much more.

Day 2, 7 June 2019

	Room 1	Room 2	Room 3
09:00-10:00	Plenary Session Titel: tba Gabriel Bernardino (Chairman of the European Insurance and Occupational Pensions Authority; EIOPA)		
10:00-10:30	Coffee break		
10:30-11:00	Elements of narrow artificial intelligence in reserving Remi Bellina	IFRS 17 and actuaries – Does that square? Tigran Kalberer	Predicting disability pensions with machine learning classification models Jarno Varis
11:00-11:30	Non life pricing procedure on encrypted and anonymous data Antoine Ly	The actuary in the Spanish courts Ignacio del Barco Martínez	Guarantees in Germany: Where are we and does it make sense? Johannes Lörper, Alexander Finke
11:30-12:00	Hurricane clustering: A new reality? Implications for insurers Dimitris Papachristou	Facing the newest challenges, improving in a constantly evolving profession Carla Christina Martins de Sá Pereira	Very long term historical investment return data – what can we learn from looking back 200-750 years into history? Colm Fitzgerald
12:00-13:00	Lunch		
13:00-13:30	What are the knowledge and skill requirements for actuaries? Manuela Ender	On the socio-demographic and medical drivers of Long-Term Care needs in Europe Joel Wagner	Legal and political recognition: Fundamentals for the profession Karel Goossens, José Mendinhos, Luis María Sáez de Jáuregui
13:30-14:00	Actuarial news (good and bad!): Dos and don'ts in your communication Caroline Grégoire	Italian disabled workers' survival: The variables that affect the phenomenon Laura Baradel, Daniela Martini	The AAE's bright(er) future: A diversity-based approach Fabian Derenne
14:00-14:30	Teaching life insurance mathematics and technique: Does "tradition" comply with current scenarios? Ermanno Pitacco	Mitigating the global pension crisis: A compilation of actuarial innovative ideas Abraham Hernandez	Strategy and Governance of the AAE Thomas Béhar
14:30-15:00	Coffee break		
15:00-16:00	Plenary Session tba		
16:00-16:30	Closing		



SOCIAL PROGRAM – THE TASTE OF PORTUGAL

ECA 2019 features a memorable evening event in the vineyards of Quinta de Catralvos

A night to enjoy – The evening event at the ECA 2019 invites all delegates to a culinary journey through the beautiful vineyards of Quinta de Catralvos. A wide variety of wines, local delicacies and a gala dinner with exquisite food await the participants.

With over 240,000 hectares of vineyards, Portugal is one of the most famous wine regions in Europe. And one of the many vineyards is Quinta de Catralvos, located in the region of Azeitão. It is the perfect venue for the evening event of the ECA 2019.

On 6 June 2019, after the first congress day, busses will pick up the delegates and take them on a 30-minute journey to the picturesque and historical vine-

yard of Quinta de Catralvos. The farm is located in the foothills of the Serra da Arrábida, in the middle of 25 hectares of vineyards, and combines high quality wines with a cuisine inspired by the best of the aromas and palates of Portugal. Quinta de Catralvos attaches great importance to sustainability and among other things, only uses natural products for the production of its wine. Saúde!

As soon as all delegates arrive, the first attraction will already await them: experienced guides will explain the most important facts on winemaking while guests can taste five locally produced first-class wines. Full-bodied red wines, fresh vinho verde and an exquisite dessert wine showcase Portugal's wide variety of locally produced wines. Due to different soils and changing

climate zones Portugal has ideal conditions for the production of numerous different sorts. Portuguese sausages and a local delicacy, the typical Azeitão cheese, round off the tasting. Bom apetite!

Following the wine tasting, a four course gala dinner awaits the participants. The menu covers fresh fish and meat and also offers suitable alternatives for vegetarians or those with special dietary requirements. The bus shuttles ensure a safe transfer back to the hotel in downtown Lisbon. Could there be a better way to end the first day of the ECA 2019?

Date: 6 June 2019

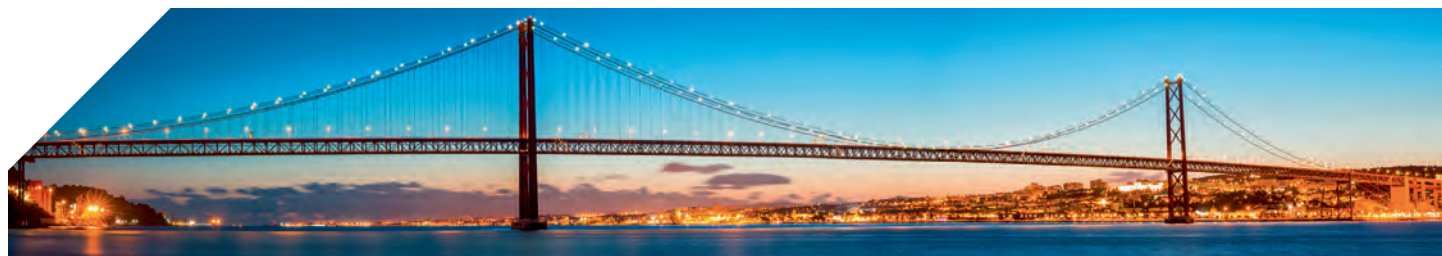
Duration: 17.00-22.00

Venue: Quinta de Catralvos
(Estrada Nacional 379, 2925-708 Azeitão)



OPTIONAL TOURS

Two optional tours will be offered as part of the ECA 2019. The first tour takes place on 6 June 2019 and takes interested accompanying persons to Sintra, a picturesque Portuguese town also known as the “hidden treasure”, as well as to Cabo da Roca, the westernmost point of mainland Europe. On 8 June 2019, delegates and accompanying persons are invited to join a trip to Lisbon, Alcobaça, Nazaré & Óbidos. Please note that the tours require a minimum of 15 persons.



FEES

All speakers receive a discount on the regular ticket fee. Full time academics can register for the reduced academics fee. Registration includes admission to the scientific sessions as well as the gala dinner.

The attendance fee applies per person and is also subject to VAT at the applicable rate. Further information and booking conditions for accompanying persons are available on www.eca2019.org.

EARLY BIRD

(3 December 2018 – 28 February 2019)

Regular:	€650	Regular:	€725
Academics:	€600	Academics:	€675
Speakers*:	€550		

REGULAR

(1 March 2019 – 31 May 2019)

* Registration before 31 January 2019 mandatory

AT A GLANCE

STAY TUNED

The regular ECA 2019 newsletter features the latest facts on the scientific and social program, secret hints and tips how to spend your time in Lisbon and other useful up-to-date information to get the most out of your stay. Register now on the homepage of www.eca2019.org to automatically receive updates on the ECA 2019!

SPREAD THE WORD

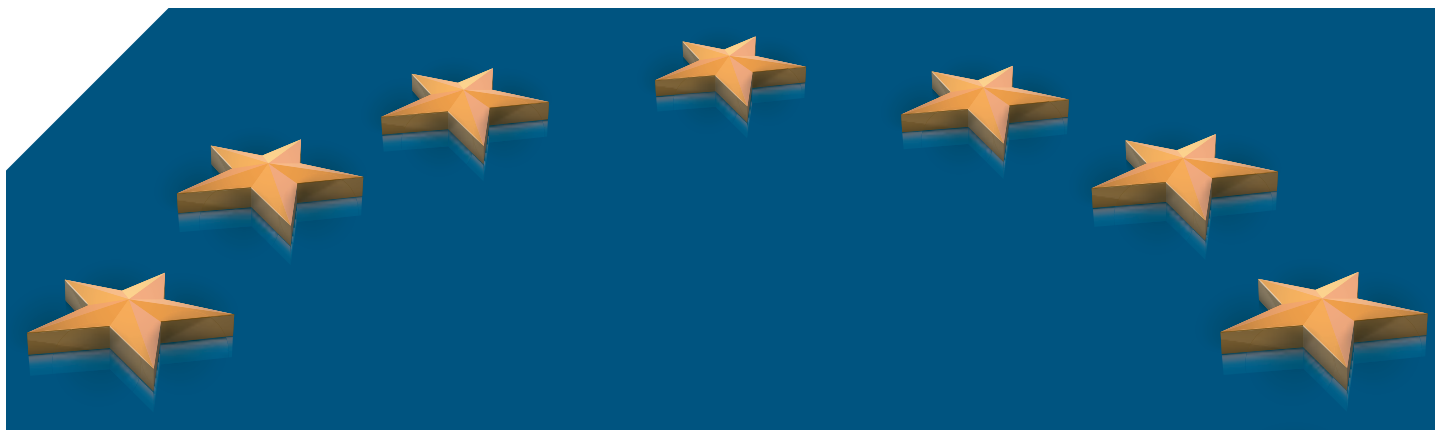
The ECA 2019 is also represented on Twitter. Follow @eca2019 to automatically receive updates in your newsfeed. Of course, your tweets and comments are more than welcome. Please use the hashtag #eca2019. We are looking forward to hearing your remarks, comments and thoughts.

USEFUL INFORMATION

Attendance at the ECA 2019 will earn you 10 hours of CPD. The presentations, CVs and abstracts will be uploaded to a mobile app. These and other answers to other frequently asked questions can be found on www.eca2019.org. If your question isn't yet in our list of FAQ, please contact the ECA 2019 team at info@eca2019.org.

SPONSORING AND EXHIBITORS

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ABOUT THE ORGANIZERS



The Actuarial Association of Europe was established in 1978 under the name Groupe Consultatif. Its purpose is to provide advice and opinions to the various organisations of the European Union – the Commission, the Council of Ministers, the European Parliament, EIOPA and their various committees – on actuarial issues in European legislation. The AAE currently has 36 member associations in 35 European countries, representing over 24,000 actuaries.



Instituto dos Atuários Portugueses is an association created in 1945 by some of the most important Portuguese personalities in mathematics, finance and citizenship at the time. Since then, it has fought for the standing of the profession, contributed to the training of multiple generations of actuaries and has represented Portuguese actuaries on all manner of technical and professional issues. The IAP has more than 300 members divided into several categories.



The EAA – European Actuarial Academy GmbH was founded in 2005 by the actuarial associations of Austria, Germany, Switzerland and the Netherlands and offers CPD for actuaries and CERAs on a cross-border basis. Its foundation was a response to the increased demand of Central and Eastern Europe countries for actuarial knowledge and expertise. In 2017 the EAA organized 25 seminars and webinars with over 700 participants in different countries.

EUROPEAN CONGRESS OF ACTUARIES
C/O EUROPEAN ACTUARIAL ACADEMY

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