

Research event - R&D topics on ESGs



Milliman, the laboratory « Science Actuarielle et Financière » and Louis Bachelier Institute welcome you to the webinar of the chair « Sustainable actuarial science and long-term stability of the insurance industry »

Thursday 5 November via Webex

The objective of this chair is to promote research in several fields of actuarial science, in particular ruin theory, systemic risks and long-term insurance risks. This event will be an opportunity to share recent developments and issues around Economic Scenario Generators (ESG). The sessions will cover the calibration of interest rate models, the choice of financial models and the integration of new risk factors into the current regulatory framework and economic context.

AGENDA

- 9h00 – 9h15 :** Stéphane Loisel (Univ. Lyon 1) - Scientific review of recent activities of the chair
- 9h15 – 10h00 :** Milliman R&D – How to adapt ESGs to market conditions and regulatory requirements?
- 10h00 – 10h25 :** Fabrice Borel Mathurin (ACPR) – Regulatory viewpoint on ESGs
- 10h25 – 10h50 :** Michael Leitschkis (Milliman) – Economic Scenario Generators for Internal Models: Extreme times & extreme scenarios?
- 10h50 – 11h20 :** Break
- 11h20 – 12h05 :** Nicole El Karoui (LPSM, Univ Paris 6), Stéphane Loisel (Univ. Lyon 1) and Julien Vedani (Milliman R&D - SAF Lyon 1) – Market consistency, a pre- and post-Covid analysis and further developments
- 12h05 – 12h30 :** Sophian Mehalla (Milliman R&D - CERMICS) – Acceleration methods for interest rate models calibration

HOST

This conference will take place on Thursday, November 5, 2020 from 9 a.m. Paris time by Webex videoconference.

REGISTRATION

By email at actuariat-durable@milliman.com



This conference has been approved by the French Institute of Actuaries to fall within the scope of CPD (Continuous Professional Development) and entitles you to a credit of 12 points.