





# ASTIN International: Was machen die da?

Hannover, 20. November 2023

Axel Wolfstein

<u>ASTIN</u>



## What is the IAA

**IMPACT** 

reborn in 1998 as an association of associations

ASTIN founded in 1957 IACA founded in 1968 AFIR founded in 1986

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#### **Sections**

Develop relationships with key supranational institutions, providing actuarial expertise on issues of relevance in global forums. Support the development of the actuarial profession worldwide and promote appropriate professional/educat ion standards

ASSURE

Promote the advancement of scientific knowledge and the skills of the actuarial profession.

Bottom-up membership. Any actuary or insurance specialist from industry or academia can join.

Top-down participation. Members nominated by Associations.



#### What is **ASTIN**

- Focuses on General Insurance
- Bridges the gap between practitioners and academics with meaningful dialogues and research that:
  - o stimulate academics to explore frontiers that are relevant in practice
  - catalyze the transfer of state-of-the-art non-life techniques from academia to the industry
- Creates an environment that promotes
  - o continuing professional development
  - o international exchange and collaboration



#### What does ASTIN do?

- Colloquia
- Regional meetings Regional Chapters
- Webinars actuview videos
- Working parties on different topics
- Training in countries with a developing actuarial profession
- Bursaries for young actuaries & researchers from developing economies



- Working Parties
  - Pricing and reserving issues related to Covid-19 Completed Chair: R. Yamada
  - Statistical methods for the derivation of exposure curves from first principles Completed Chair: P. Parodi
  - Forecast verification in insurance Almost completed Chair: D. Semenovich
  - Risk aggregation with correlation matrices Ongoing (*Joint with AFIR-ERM*)
    Chair: P. Middelkamp
  - Cyber Working Party Ongoing Chairs: A. Mican, S. Lau



#### Most recent/upcoming Webinars

September 6, 2022	Individual level-loss reserving and environmental changes	Nii-Armah Okine *
September 28, 2022	Geographic rate-making with spatial embedding	Christopher Blier-Wong *
November 30, 2022	Multi-State Modeling of Customer Churn	Yumo Dong & Fei Huang *
January 23, 2023	Selecting Bivariate Copula Models Using Image Recognition	Andreas Tsanakas & Rui Zhu *
January 31, 2023	IFRS 17 - The Actuary as a story-teller	Vasilka Bangeova & Dave Finnis
February 21, 2023	Welfare Cost of Fair Prediction and Pricing in the Insurance Market	Fei Huang *
March 14-21-28, 2023	Designing and Implementing an Internal Model (3-part Series)	Michel M. Dacorogna
June 13, 2023	Hill random forest with application to tornado damage insurance	Christian Robert *
August 15, 2023	Measuring non-exchangeable tail dependence using tail copulas	Takaaki Koike *
August 24, 2023	Premium control with reinforcement learning	Lina Palmborg *
September 21, 2023	The use of autoencoders for training neural networks with mixed categorical and numerical features	Łukasz Delong *
November 6, 2023	Bridging the gap between pricing and reserving with an occurrence and development model for non-life insurance claims	Katrien Antonio *

\* ASTIN Bulletin article

Past webinars available on





## Some Added Values. Examples

...und das alles für 60 CAD (ca 41€)!!!

- ASTIN Academy: Provide high quality free educational material to non-life students across the world https://openacttexts.github.io/LDACourse1/ (Loss Data Analytics, also available in Spanish)
- Reading Club: Informal forum for practitioners and academics to discuss latest advances by reading research papers/book chapters http://bit.ly/3Z38Wrw



ASTIN Masterclasses: Given online by prominent lecturers for risk and actuarial professionals covering key topics



#### ASTIN Non-Life Insurance

# MASTERCLASSES

Next one in preparation on Reserving by Greg Taylor







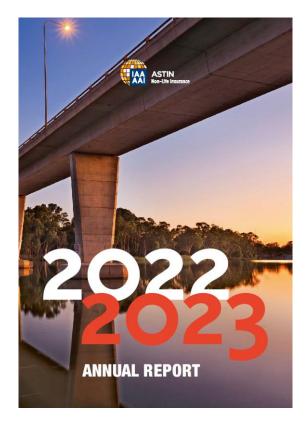
Model Risk Management -The Quest for a Unifying Approach by Andrew Smith The Insurance Risk Landscape-An Eclectic Survey by Michael Powers



#### Read more about ASTIN and our activities in our Annual Report



...or more frequently in our quarterly newsletter





#### **Future Events**

2024 – Brussels jointly with IAA Sections www.joco2024.org



- Call for Abstracts has been released (Due: 31 December)
- 2025 São Paulo jointly with IAA Sections
- 2026 Tokyo International Congress of Actuaries



• 2027 – TBD



## Some Added Values 2023

- ASTIN Colloquium
- ASTIN Bulletin
- ASTIN Working Parties
- Regional meetings
- ASTIN Chapters
- Webinars & videos
- ASTIN Masterclasses
- Reading club
- ASTIN Academy

# plenty ideas

# too little time

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ASTIN wants you for support and input!

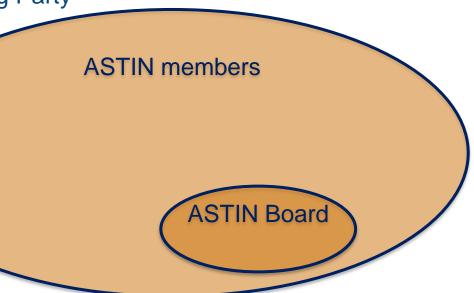


#### How does ASTIN work?

- Anybody can become member
- Any member can champion a Working Party
- Webinars restricted to members, but available later on actuview
- Meetings are discounted



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#### How does ASTIN work?

- Who's in the ASTIN Board
  - William Weiland Governance and Compliance, member matters Bernard Wong Scientific Committee Dimitri Semenovich Scientific Committee, Reading Club Eberhard Müller Governance and Compliance Norbert Haible Bursaries and Grants, Colloquia and Regional events Éric Dal Moro Chairman, Marketing Ron Richman Vice Chairman, Scientific Committee, Reading Club Peng Shi Scientific Committee, Bursaries and Grants Website Sarah Kastel Bjerg Warda Hardoui Social Media, Annual Report Jose Maria Agurcia Chapters, Marketing, Colloquia and Regional Events, Working parties Secretary, Webinars, Annual Report

**ASTIN** Academy

Treasurer

**Colloquia and Regional Events** 

- Brian Fannin  $\bigcirc$
- Miyuki Ebisaki Ο
- Cristina Mano  $\bigcirc$
- Axel Wolfstein  $\bigcirc$



#### How does ASTIN work?

**ASTIN Management metastructure** 

- Seconding the ASTIN Board as volunteers
- Specific task assigned
- Open to any member
- Board compatibility check (see elections this year)

**ASTIN** members

ASTIN Management

**ASTIN Board** 



#### How does ASTIN work?

• Who's in the ASTIN Board see above

- Who's in the ASTIN Management
  - Alma Qamo Working Parties
  - Yuriy Krvavych Masterclasses
  - Susanne Lafferentz Newsletter
  - You???

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# Now it's your time to act and get your advantage with or without travelling

## Join and add value to the worldwide GI community with ASTIN

Find us on <u>www.actuaries.org</u>



Axel.wolfstein@verti.de