

New Challenges in Insurance

Hosted by Conservatoire national des arts et métiers, Paris

September 5-6, 2019
292 Rue Saint-Martin, 75003 Paris

PROGRAM

SCIENTIFIC COMMITTEE

Charles-Albert Lehalle, CFM
Florence Picard, Institut des actuaires
Christian-Yann Robert, ENSAE
Philippe Trainar, CNAM ENASS
Stéphane Villeneuve, TSE

CONFERENCE VENUE

CNAM
292 rue Saint-Martin
75003 Paris, France
<https://www.tse-fr.eu/conferences/2019-new-challenges-insurance?lang=en>

CONFERENCE SECRETARIAT

Valérie Placier
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8:30 - 9:00 **Registration & Welcome**

Salon d'honneur

9:00-10:45

SESSION 1

Amphithéâtre Gaston Planté

Jean-Paul Décamps (TSE, University of Toulouse Capitole)
« *Dynamics of Cash Holdings and Learning about Profitability* »

Yannick Malevergne (Panthéon Sorbonne University, Paris 1)
« *New Results for Additive and Multiplicative Risk Apportionment* »

10:45-11:15

Coffee Break

Salon d'honneur

11:15-13:00

SESSION 2

Amphithéâtre Gaston Planté

Caroline Hillairet (ENSAE-Paris Tech, CREST)
« *Pricing formulae for Derivatives in Insurance* »

Aimé Lachapelle (Emerton Data)
« *From Model Risk to Machine Learning Risks* »

13:00-14:15

Lunch

Salon d'honneur

14:15-16:00

SESSION 3

Amphithéâtre Gaston Planté

Nicolas Treich (TSE, INRA)
« *Insurance and Portfolio Decisions: A wealth effect puzzle* »

Emirhan Ilhan (Frankfurt School of Finance and Management)
« *Carbon Tail Risk* »

16:00- 16: 30

Coffee Break

Salon d'honneur

16:30-18:15 Roundtable Insurance Technological Changes: Big data & Customization

Amphithéâtre Robert Faure

Participants:

- **Pierre-Alain de Malleray** CEO Santiane
- **Aimé Lachapelle** Managing Partner Emerton Data
- **Sandrine Lemery** CGE
- **Philippe Trainar** CNAM-ENASS

Moderator: Florence Picard Institut des actuaires

18:15

Cocktail

Salon d'honneur

Friday, September 6

9:00-10:45

SESSION 4

Amphithéâtre Gaston Planté

Wanda Mimra (IESEG School of Management)
« *What do we Learn from Telematics Data* »

Pablo Koch-Medina (University of Zurich)
« *Market-Consistent Valuation and Financial Management of an Insurance Firm* »

10:45-11:15

Coffee Break

Salon d'honneur

11:15-13:00

SESSION 5

Amphithéâtre Gaston Planté

Elisa Luciano (University of Torino)
« *Insurance Capacity* »

Enrico Biffis (Imperial College London)
« *Some New Developments in Parametric Insurance* »

13:00-14:15

Lunch

Salon d'honneur

14:15-16:00

SESSION 6

Amphithéâtre Gaston Planté

Gabriele Facciolo (ENS, Paris Saclay)
« *A Small Revolution in Space Imaging* »

Bertrand Villeneuve (Paris-Dauphine University)
« *The Ground for Negotiation: Zoning for Risk Reduction around Hazardous Plants* »

Sessions: 45 minutes for speakers and 10 for questions