

Monday, March 2

9:00 - 10:00 OPENING: Nikolai Kolev (Chairman)

Junior Barrera (Director of IME-USP, Brazil): *Welcome Address*

Jose Cuminato (ICMC-USP, Coordinator of CeMEAI, Brazil):
CeMEAI - Center for Mathematical Sciences Applied to Industry

Francisco Louzada (ICMC-USP, Chairman of the Scientific Committee):
Transfer of Technology at CeMEAI

10:00 - 13:00 INVITED Talks: Francisco Louzada (Chairman)

10:00 - 11:00 **Renato Assunção** (Federal University of Minas Gerais, Brazil):
The Unreasonable Effectiveness of Data: Opportunities for Actuarial Science

11:00 - 11:45 **João Guilherme Araujo** (Porto Seguro, Brazil): *Smooth Risk Map with Cumulative Constrained Nearest Neighbors*

11:45 - 12:00 Coffee Break

12:00 - 13:00 **Spiridon Penev** (University of New South Wales, Australia):
Robust Index Tracking with Bregman Divergence

13:00 - 14:45 Lunch

14:45 - 18:00 SHORT COURSES

14:45 - 16:15 **Luis Nonato** (ICMC - University of Sao Paulo, Brazil):
Introduction to Machine Learning with Python (Part 2)

16:15 - 16:30 Coffee Break

16:30 - 18:00 **Marius Hofert** (University of Waterloo, Canada):
Programming with R: Concepts, Techniques and Tools (Part 2)

18:00 - 19:40 CONTRIBUTED Talks: Steven Vanduffel (Chairman)

18:00 - 18:20 **Vali Asimit** (Cass Business School, UK): *Risk Sharing with Multiple Indemnity Environments*

18:20 - 18:40 **Mathieu Pigeon** (Université du Québec à Montréal, Canada):
A Copula-Based Model for Individual Non-Life Loss Reserving

18:40 - 19:00 **Xavier Milhaud** (Université de Lyon, France): *A Tree-Based Algorithm Adapted to Microlevel Reserving and Long Development Claims*

19:00 - 19:20 **Vladimir Kaishev** (Cass Business School, UK): *On Double Boundary Crossing for a Class of Compound Processes with Applications in Risk Theory and Operations Research*

19:20 - 19:40 **Anatoly Yambartsev** (IME-USP, Brazil): *Poisson Processes with Catastrophes*

19:40 - 20:00 **Peter Hieber** (University of Ulm, Germany): *Mortality Risk Pooling and Heterogeneity*

20:00 Dinner