

Thursday, March 5

9:00 - 12:15 INVITED Talks: Nikolai Kolev (Chairman)

9:00 - 10:00 **Jean-David Fermanian** (ENSAE, France): *About Conditional Copulas and the Simplifying Assumption*

10:00 - 11:00 **Sabrina Mulinacci** (Bologna University, Italy): *State-Dependent Autoregressive Model for Nonlinear Time Series: Stationarity, Ergodicity and Estimation Methods*

11:00 - 11:15 Coffee Break

11:15 - 12:15 **Ronald-Poon Affat** (CEO of RGA, Brazil): *Predictive Modeling Enabling Life Insurers to Participate in the Business Analytics Revolution*

12:15 - 14:45 Lunch

14:45 - 18:00 SHORT COURSE

14:45 - 16:15 **Georgios Pitselis** (University of Piraeus, Greece): *Claims Reserving Methods for one Run-off Triangle and for a Portfolio of Several Run-off Triangles (Part 1)*

16:15 - 16:30 Coffee Break

16:30 - 18:00 **Georgios Pitselis** (University of Piraeus, Greece): *Claims Reserving Methods for one Run-off Triangle and for a Portfolio of Several Run-off Triangles (Part 2)*

18:00 - 20:00 POSTER SESSION: Victor Fossaluza (Chairman)

20:00 CONFERENCE DINNER

Friday, March 6

9:00 - 11:00 SHORT COURSE

9:00 - 11:00 **Gustavo Athayde** (Banco Bradesco, Brazil): *Forecasting Volatilities, Correlations and Risk Factor Dynamics by Using Derivative Prices: A Forward-looking Approach Based on Market's Mood*

11:00 - 11:15 Coffee Break

11:15 - 12:15 **Closing Talk: Emilio Porcu** (Trinity College Dublin, Ireland) *Spatial Data Science: Past, Present and Future*

12:15 Lunch and Leaving

Poster Session 1: March 5, 18:00 - 20:00

Victor Fossaluza (Chairman)

- P1. Vladimir Belitsky (IME-USP):** *On the Influence of Moderate Values of Individual Losses on the Extreme Value of Aggregate Loss in the Compound Poisson Distribution*
- P2. Nikolai Kolev (IME-USP):** *General Bivariate Frailty Models Based on Hazard Vector Components*
- P3. Cristiano Fernandes (PUC-RJ):** *Market Consistent Valuation of Financial Insurance Multivariate Claims with the use of Score Driven Models, Macroeconomic Factors and Copulas*
- P4. Victor Fossaluza (IME-USP):** *Impact of Antimicrobial Sales Restriction on Bacterial Resistance*
- P5. Renata Alcoforado (University of Lisboa, Portugal):** *A Public Micro Pension Programme in Brazil: Heterogeneity Among States and Setting up of Benefit Age Adjustment*
- P6. Leonel Lopes (Cass Business School, UK):** *Predicting Future Private Healthcare Costs Using Administrative Claims Data*
- P7. Andreza Palma (UFSCar):** *On the Subprime Crisis and the Latin American Financial Markets: A Regime Switching Skew-normal Approach*
- P8. Renan Alves (FGV-SP):** *Fiscal Multipliers in Brazil: A Mixed Frequency Approach*
- P9. Jose de Miranda (IME-USP):** *Maximum Entropy Distributions with a Given Energy Level*
- P10. Viviana Giampaoli (IME-USP):** *A Visual Proposal for the Evaluation of Mixed Logistic Regression Models*
- P11. Jesus Garcia (IMECC-UNICAMP):** *Title: Markov Model for Multiple Processes and Joint Modeling of Genomic Zika Sequences*
- P12. Rodrigo Targino (FGV-RJ):** *Modelling Dependence Within and Across Runoff Triangles for Claims Reserving*