

## Summer School Program of the Institut des Actuaire and of the Groupe Consultatif Actuariel Européen

### Sunday 23rd

- afternoon** Tour of the old town of Lyon, jointly with the Colloquium and the Summer School participants.
- 19h00** Joint Welcome Cocktail for the Colloquium and the Summer School attendees

### Monday 24th

**Joint plenary sessions** for the Colloquium and the Summer School:

- 9h00-9h30** Welcome Address by Gérard Collomb- Major of Lyon City  
Introduction by Thomas Béhar, François Bonnin- Institut des Actuaire, Kurt Wolfsdorf- IAA, Karel Goosens- Groupe Consultatif actuariel Européen,
- 9h30-10h30** Speaker Gabriel Bernardino, chairman of EIOPA
- 10h30-11h00** Coffee break
- 11h00-13h00** Round table « *Risk management* » with the following speakers: Bernard Spitz- chairman of FFSA (French Federation of Insurance Companies), Bruno Rousset chairman of Groupe APRIL, Eric Lombard chairman of BNP Paribas Cardif, representatives of IAA, Groupe Consultatif Actuariel Européen and Institut des Actuaire
- 13h00-14h30** **Lunch**
- 14h30-15h15** Plenary session « *Longevity and mortality model risks in the valuation and risk management of long term insurance contracts* »
- 15h15-16h30** Round table « *Quantifying plan sponsor covenant within the HBS* » with the following speakers: Craig Turnbull- Barrie & Hibbert, Simon Willes -Gazelle, Gary Hibbard -BP, Agnès Canarelli -FFSA
- 16h30-17h00** **Coffee break**
- 17h00-18h00** « *Application of ERM principles to pensions* » Chinu Patel- Consulting actuary
- 20h30-23h30** **Joint Gala dinner** for attendees of the Colloquium and the Summer School

### Tuesday 25th

- 9h00-9h45** Plenary session: « *From benefits to guarantees: looking at risk transfers in life annuity and pension products* »
- 9h45-10h30** Plenary session: « *Central clearing of derivatives* »
- 10h30-11h00** Coffee break
- 11h00-11h45** « *Increasing of health expenditure: aging is he or will be a major factor?* »  
Isabelle Durand-Zaleski - URCEco
- 11h45-12h30** « *Techniques for handling extreme events in the context of portfolio construction and risk management* » Malcolm Kemp - Nematrian
- 12h30-14h00** **Lunch**
- Afternoon** Social activities jointly with the Colloquium

### Wednesday 26th

- 9h00-9h45** Plenary session: scientific Conference
- 9h45-10h30** Plenary session: scientific Conference
- 10h30-11h00** Coffee break

**11h00-11h45** « *Modeling for financial strategies in SII models: four strategies and their impacts* » Manuel Pringault - Optimindwinter

**11h45-12h30** « *Practical implementation of an LSMC approach in the framework of ORSA in savings contracts* » Marc Julliard - Optimindwinter

**12h30-14h00** Lunch

**14h00-14h45** ERM, ORSA, FAM.

**14h45-15h45** ERM, ORSA, FAM.

**15h45-16h15** Coffee break

**16h15-17h45** ERM, ORSA, FAM.

**17h45-18h30** Closing session of the Summer School and the Colloquium, and Awards