Day 1: Friday, October 12, 2018

Venue: Grainger Hall (975 University Ave, Madison WI 53706)

1:30 - 2:00: Registration | Room 2339

2:00 – 2:10: Welcome and Opening Remarks | Room 2339

Joan Schmit, Department Chair for Risk and Insurance, Wisconsin School of Business, University of Wisconsin-Madison

Invited Session I. | Room 2339 | Chair: Jiafeng Sun, Travelers Insurance Company

2:10 - 2:40: Emiliano Valdez, University of Connecticut

Title: Dependent mortality

2:40 - 3:10: Ping Wang, St. John's University

Title: My first experience with copula and coding

3:10 - 3:40: Gee Lee, Michigan State University

Title: Rating endorsements using generalized linear models

3:40 - 4:00: Coffee Break | Room 2339

Sponsored by the Society of Actuaries

Invited Session II. | Room 2339 | Chair: Margie Rosenberg, University of Wisconsin-Madison

4:00 - 4:30: Glenn Meyers, retired, ISO Innovative Analytics

Title: Evaluating predictive models with the Gini Index

4:30 - 5:00: Jee-Seon Kim, University of Wisconsin-Madison

Title: Omitted variable tests and generalized method of moments with multilevel data

5:00 - 6:00: Reception | Room 2339

6:00: Dinner | Room 1266 (Executive Dining Room)

Sponsored by the Risk and Insurance Department, Wisconsin School of Business

Day 2: Saturday, October 13, 2018

Venue: Grainger Hall (975 University Ave, Madison WI 53706)

8:00 – 9:00: Breakfast | Room 2339

Sponsored by the Casualty Actuarial Society

Invited Session III. | Room 2339 | Chair: Daniel Bauer, University of Wisconsin-Madison

9:00 - 9:30: David Cummings, USAA

Title: Successful collaborations with industry

9:30 - 10:00: Zhengjun Zhang, University of Wisconsin-Madison

Title: Multivariate long-tailed regression with MGB2 copulas

10:00 – 10:15: Coffee Break | Room 2339

Sponsored by the Society of Actuaries

Invited Session IV. | Room 2339 | Chair: Jie Gao, Lincoln Financial Group

10:15 - 10:45: Katrien Antonio, KU Leuven

Title: On multilevel models in insurance analytics

10:45 - 11:15: Lu Yang, University of Amsterdam

Title: Nonparametric estimation of copula regression models with discrete outcomes

11:15 – 11:45: Words of Gratitude (Open to Everyone)

11:45 - noon: Closing Remarks

Margie Rosenberg, Risk and Insurance Department, Wisconsin School of Business, University of Wisconsin-Madison