KU LEUVEN

Alumni & Friends
Actuariaat Leuven

# Newsletter N° 15 – 2020

15th of December 2020

# Alumni & Friends Actuariaat Leuven

## Alumni & Friends 2012-2020

Dear Colleagues, dear Friends,

In 2012 we took the initiative to start 'Alumni & Friends - Actuariaat Leuven' in our Alma Mater KU Leuven.

For an overview of past yearly events, the newsletters, the organisation of the celebration at the occasion of the nomination of KU Leuven distinguished actuaries, the book and booklet that have been published, and much more, we kindly refer you to our website at the known address www.friendsactuariaatleuven.be

Today, 8 years later, the time has come to give the lead of our association in the hands of a new team.

We are delighted to announce that our alumnae Siska De Pril, Cedric Goovaerts and Katrien Goovaerts together with Katrien Antonio, are willing to take over our tasks. From January 1, 2021, they will become the new Lead of Alumni & Friends - Actuariaat Leuven.

We are confident that the future of our alumni association is in good hands, with a team containing a daughter of prof. Nelson De Pril and a daughter of prof. Marc Goovaerts, two professors who have set the actuarial research group of KU Leuven on the worldmap.

We would like to thank all members of our alumni association for having participated in the story of letting the alumni association grow.  May we ask you to fully support the new team of Alumni & Friends

Thanks for the trust over the past years, and all the best for 2021,

Jan Dhaene and Dominique Beckers

## New lead Alumni & Friends Leuven 2021 - …

Siska De Pril

Cedric Goovaerts

Katrien Goovaerts

Katrien Antonio

# News from Leuven

## SCOR award

***SCOR*** awards a yearly '**Prix du Jeune Docteur**' to a Ph.D. thesis in actuarial science, completed in a university in France, Belgium or Switzerland. The 2020 prize has been awarded to **Hamza Hanbali** for his work on 'Systematic risk in long-term insurance business'. Hamza's work was performed in the framework of the *AG Insurance Chair in Health Insurance* at KU Leuven, under the supervision of his promoter Jan Dhaene. Hamza is currently appointed as a Lecturer (assistant Professor) in Actuarial Science at the Department of Econometrics and Business Statistics, Monash University, Australia.


## IA|BE 2020 stochastic mortality model

On November 23, 2020 a team of researchers from the KU Leuven Insurance group (prof. Katrien Antonio, PhD student Jens Robben and former PhD student Sander Devriendt) presented the IA|BE 2020 stochastic mortality model for the Belgian population during an online seminar. This seminar was well attended by a large group of approx. 375 participants. During the same online session the team also presented a first assessment of the (potential) impact of COVID-19 on the results of the IA|BE 2020 model. Hereto, Katrien Antonio and colleagues used the weekly death counts published by Eurostat and the Short Term Mortality Fluctuations project of HMD. By creating virtual data points for 2020 under a variety of COVID scenarios the researchers were able to give a first quantification of the impact of the pandemic on the (period and cohort) life expectancy as well as the mortality forecasts. For more information, we refer to the website of IA|BE.

## Doctoral promotion

On November 13 Jonas Crevecoeur defended his PhD thesis on 'Methods for claim reserving in non-life insurance: modelling the occurrence, reporting and development of individual claims' under the promotorship of Katrien Antonio. In his thesis Jonas develops new methods for modelling the occurrence and reporting of non-life insurance claims (the so-called IBNR problem) on the one hand and the development of reported claims on the other hand (the RBNS problem).

https://www.kuleuven.be/doctoraatsverdediging/fiches/3H16/3H160427.htm

## Pandemics and convexity

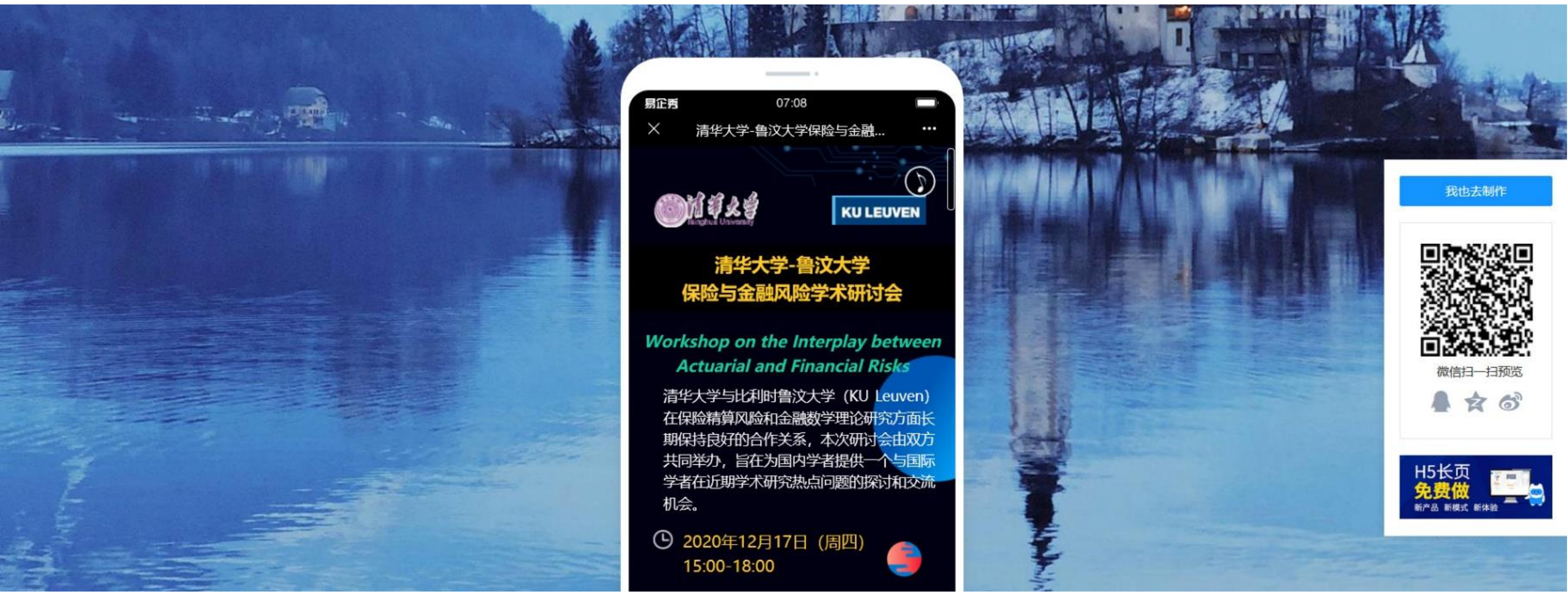
In April, Jan Dhaene, Daniel Linders and Hamza Hanbali wrote an informative article 'Wearing a face mask: the new dress code?, see Microsoft Word - masks-2020-05-04.docx (kuleuven.be), where they explain the effects of convexity in the context of a pandemic.

In June, Daniel Linders and Jan Dhaene published some further considerations related to such a convexity in in 'Apache', see Exit uit lockdown: definitief of tot nader order? - Apache .

## On the interplay between financial and actuarial risks

On December 17, Tsinghua University organized an online workshop 'on the interplay between financial and actuarial risks', aimed for a mainly Chinese academic audience, hence the use of 'VOOV' and 'Wechat' as the communication apps. This event was set up by Prof. Dr. Bingzheng Chen from Tsinghua University and Jan Dhaene from KU Leuven. For more info,

https://lps.eqxiul.com/ls/LGKWpU7a?eqrcode=1&share_level=2&from_user=20201130ea29c855&from_id=7a7e5aa9-c&share_time=1607419143751




**Join our LinkedIn Group!** by registering on https://www.linkedin.com/groups/8727000/ to become part of exciting discussions or get notifications on interesting content.

Are you still missing some fellow students in the group member list? Send them a request via the LinkedIn page.


**Best wishes for a good end of the year.**

**May 2021 be better for all of us!**

Please feel free to contact us if you have any questions or remarks.

**We are open to dialogue and cooperation!**

With kind regards,

Siska De Pril, Cedric Goovaerts, Katrien Goovaerts & Katrien Antonio