

EAA Seminar Artificial Intelligence in Insurance – Theory and Practice

6/7 April 2017 | Prague, Czech Republic



Organised by the EAA - European Actuarial Academy GmbH.

Introduction

The rapidly progressing digitalisation leads to enormous amounts of data, which can be used to enhance the core processes of the insurance industry. An important precondition to derive the right decisions from the data is to increase the knowledge on statistical methods in general and artificial intelligence in special.

Participants

Participants should have basic previous knowledge in stochastics and probability theory. No specific statistical knowledge is required.

During this seminar, you will need a laptop where R and RStudio are already installed.

Purpose and Nature

The seminar focusses on illustrating the theoretical foundations of modern statistical and machine learning methods. The understanding of these foundations is a crucial prerequisite for the practical application of the methods. Practical examples and do-it yourself sessions are following each theory block and create a reference to the insurance industry.

Language

The language of the seminar will be English.

Lecturers

Professor Jan Gertheiss

Dr Gertheiss is Professor of Applied Statistics at the Institute of Applied Stochastics and Operations Research, Clausthal University of Technology (TU Clausthal), Clausthal-Zellerfeld, Germany. Dr. Gertheiss obtained his PhD in Statistics from Ludwig Maximilians University, Munich, Germany. After receiving his PhD in 2011 and before joining TU Clausthal in 2016, he also worked as a visiting, postdoctoral fellow at the Department of Statistics, North Carolina State University, USA, and as a Professor of Biostatistics at the Department of Animal Sciences, Georg August University, Göttingen, Germany.

Levent Alkaya

Levent Alkaya joined Munich Re in March 2015 and is working as a data scientist in the reinsurance development department which consults Munich Re's business units by developing analytical solutions across the whole Reinsurance Group. Since then he has participated in a significant number of data analytics projects. He holds a Master of Science in Statistics from the Ludwig Maximilian University of Munich, Germany.

Preliminary Programme

Thursday, 4 April 2017

8.45 - 09.00	Registration
09.00 - 09.15	Introduction & Welcome (EAA)
09.15 - 10.45	Introduction into R and Data Processing
10.45 - 11.00	Coffee Break
11.00 - 12.30	Unsupervised Learning – Dimensionality Reduction
12.30 - 13.30	Lunch
13.30 - 15.00	Unsupervised Learning – Cluster Analysis
15.00 - 15.15	Coffee Break
15.15 - 17.00	Supervised Learning – Support Vector Machines
approx. 18.30	Dinner



Friday, 7 April 2017

09.00 - 10.45	Supervised Learning – Decision Trees and Random Forests
10.45 - 11.00	Coffee Break
11.00 - 12.30	Supervised Learning – Regularized Regression
12.30 - 13.30	Lunch
13.30 - 15.10	Supervised Learning – Model Comparison
15.10 - 15.15	Concluding Remarks, Closing of Seminar (EAA)

Fees & Registration

Please register for the seminar as soon as possible because of the expected demand. If there are more persons interested in this seminar than places available we will give priority to the registrations received first. Please send your registration as soon as possible by using our online registration form at www.actuarial-academy.com.

Your registration is binding. Cancellation is only possible up to 4 weeks before the first day of seminar. If you cancel later, the full seminar fee is due. You may appoint someone to take your place, but must notify us in advance. EAA has the right to cancel the event if the minimum number of participants is not reached.

Please always give your invoice number when you effect payment. All bank charges are to be borne by the participant. We will send you an invoice, please allow a few days for handling.

Your early-bird registration fee is € 790.00 plus 21 % VAT until 6 February 2017. After this date the fee will be € 970.00 plus 21 % VAT.

Venue & Accommodation

The seminar will take place at the hotel

andel's by Vienna House Prague Stroupežnického 21 150 00 Prague 5, Czech Republic Phone: +420 296 882 700

www.andelshotel.com

We have arranged special prices for accommodation. The special rate is 79 € per night including breakfast and VAT. It is valid for bookings by 21 March 2017 out of our allotment "EAA Seminar". Our allotment includes a limited number of rooms. Kindly book your accommodation directly with the hotel, and note the hotel's cancellation policy. A booking form is available on our website.



CPD

For this seminar, the following CPD points are available under the CPD scheme of the relevant national actuarial association:

Austria: 11 points Belgium: 11 points Bulgaria: 12 points

Czech Republic: 2-3 points (individual accreditation)

Estonia: 11 hours Germany: 12 hours Hungary: 12 hours

Italy: approx. 4 credits (GdLA individual accreditation)
Netherlands: approx. 11 PE-points (individual accreditation)

Russia: 40 points Slovakia: 8 CPD points Slovenia: 50 points Switzerland: 15 points

No responsibility is taken for the accuracy of this information.