SALA DE GRAUS

THURSDAY 14th NOVEMBER

14:00/15:30 Lunch

15:30/16:10 Lecture

AN IN-DEPTH ANALYSIS OF EMPLOYEE CAPITAL PLANS (PPK) PROGRAM IN POLAND OVER 5 YEARS, INCL. INSIGHTS FROM THE FIRST AUTO-ENROLMENT INITIATIVE CONDUCTED 4 YEARS AFTER PROGRAM INTRODUCTION.

Chair: Jesús García.
Speaker: Robert Zapotoczny.
(PFR Portal PPK. Former CEO)

16:10/17:00 Session 1 **PUBLIC PENSIONS**

Chair: Sara Solanilla

A behavioral model of aging influence in financial decisions making.
Jesús García.

Análisis intrageneracional de las altas de jubilación con la MCVL2022. Caracterización de colectivos.
José Enrique Devesa, Inmaculada Domínguez, Borja Encinas, Robert Meneu.

Una solución equitativa para la pasarela al RETA de los mutualistas de la Mutualidad de la Abogacía.
José Enrique Devesa, Inmaculada Domínguez, Borja Encinas, Robert Meneu.

18:00/20:00 Guided Tour “Paseo de Gracia”

20:30 Social Dinner

SALA DE GRAUS

FRIDAY 15th NOVEMBER

9:00/9:40 Lecture

RECENT ADVANCES ON WEATHER RISK AND WEATHER DERIVATIVES

Chair: Sara Solanilla.
Speaker: Fred Espen Benth.
(University of Oslo)

9:40/10:40 Session 2 **INFLUENCE OF CLIMATE RISK ON INSURANCE**

Chair: Oriol Roch.
An Intergenerational DICE Model Approach to Assess the Impact of Climate Change on Social Security Systems.
Iván Alexis Fonseca, Séverine Arnold.
Estimates (2010-2019) and projections (2020-2050) of Spanish life tables by climate area, income level and habitat size.
Celia Sifre Armengol, Josep Lledó, Jose M. Pavía.
Statistical methodologies to assess the impact of climate change on insurance sustainability. The case of hailstorm risk in Spanish agricultural insurance-winegrapes.
Nan Zhou, José L. Vilar-Zanón.

10:40/11:00 Coffee-break and Poster Session

11:00/11:40 Lecture

CLUSTERING OF CONTAMINATION SOURCES: A CASE STUDY FROM COVID-19 PANDEMIC

Chair: Jose Garrido.
Speaker: Xavier Milhaud.
(University Aix-Marseille)

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11:40/12:20 Session 3 **FINANCE**

Chair: Merche Galisteo.
Dyson type formula for pure jump Lévy processes and applications to Finance.
Josep Vives.
Optimal investment and benefit strategies for a target benefit pension plan where the risky assets are jump diffusion processes.
Ricardo Josa-Fombedilla, Paula López-Casado.

12:20/13:00 Session 4 **NON LIFE INSURANCE**

Chair: M. Mercè Claramunt.
Mixed GLM-tree models for claims frequency and severity.
Jose Garrido, Abhirupa Sen.
A class of risk processes with dependent phase-thype claims.
Matthieu Simon.

13:00/13:40 Lecture
RECENT ADVANCES IN MORTALITY FORECASTING

Chair: Pilar Requena
Speaker: Ugofilippo Basellini
(Max Planck Institute for Demographic Research)

13:40/15:00 Lunch and Poster Session

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15:00/16:00

Session 5 **MORTALITY**
Chair: Teresa Costa.
New Wealth-Indexes (WI) applied to the insurance sector.
Josep Lledó, Jose M. Pavia.
Mortality forecasts by the Spanish Statistical Office (INE): An overview.
Francisco Villavicencio.
Evolution and changes of Spanish life expectancy from 1990 to 2022: analysis of components by age and sex.
Eliseo Navarro, Pilar Requena.

16:00/16:40

Lecture
CAUSE-SPECIFIC MORTALITY FORECASTING. A CONSTRAINED PENALIZED REGRESSION MODEL
Chair: Francisco Villavicencio.
Speaker: Carlo Giovanni Camarda.
(Institut National d'Études Démographiques)

16:40/17:00

Session 6 **INEQUALITIES AND AGING**
Chair: Laura González-Vila.
Poverty Alleviation for Older Adults Living Alone.
M. Mercè Claramunt, Laura González-Vila, Maite Mármol, Sara Solanilla, Xavier Varea.

17:00

Closing