



### **Peter Ayton, City, University of London**

Peter Ayton is professor of Psychology at City, University of London where he has been since 1992. He has held visiting appointments at Carnegie-Mellon University; University of California, Los Angeles, INSEAD; Princeton University; University of Mannheim and the Max Planck Institute for Human Development, Berlin. His research is concerned with the experimental investigation of human judgement - especially risk perception and decision-making under uncertainty. His publications frequently address applied issues including the impact of computerised advice on radiologists' cancer screening decisions; magistrates' bail decision-making; effect of personality and emotion on stock traders' decisions, optimistic bias in convicted prisoners, procrastination in anaesthetists' decision-making and the misconceptions of professional footballers. He has also published papers investigating cognitive illusions such as the sunk cost fallacy, the gambler's fallacy, the hot hand fallacy and overconfidence. His books include "Judgmental Forecasting" (1987); "Subjective Probability" (1994) and "Myths and Facts about Football" (2008).



### **Mary Hardy, University of Waterloo**

Mary Hardy is a Professor of Actuarial Science at the University of Waterloo. Her research covers applied risk management in life insurance and pensions. Her early work with Phelim Boyle on modelling and risk management for equity-linked life insurance led to a better understanding of the underlying risks, and significantly enhanced capital requirements in North America in the early 2000s. Her current research focus is on the analysis of risk and risk management for hybrid pension designs, including DB underpin/Floor Offset and Cash Balance plans.

Dr Hardy has co-authored around 50 papers and two (and three-quarters) books on topics in actuarial risk management. She is a past Editor-in-Chief of the North American Actuarial Journal and of the Annals of Actuarial Science. She has served as a Director and as a Vice President of the Society of Actuaries. In 2012, Dr Hardy was awarded the Finlaison Medal of the UK Institute and Faculty of Actuaries for services to the actuarial profession in the areas of governance, teaching, research, and the application of research to practice.



### **Yue Kuen Kwok, Hong Kong University of Science and Technology**

Yue Kuen Kwok is a Professor in the Department of Mathematics, the Hong Kong University of Science and Technology (HKUST). He is the founding director of MSc degree in Financial Mathematics and the director of BSc degree in Mathematics and Economics at HKUST. Professor Kwok's research interests concentrate on pricing and risk management of financial derivatives and structured insurance products. He has published more than 100 research articles in major research journals in quantitative finance and actuarial sciences. In addition, he is the author of two books on quantitative finance: "Mathematical Models of Financial Derivatives", second edition, (2008), and "Saddlepoint Approximation Methods in Financial Engineering" (2018), both published by Springer. He has provided consulting services to a number of financial institutions on various aspects of structured products trading and credit risk management. He has served in the editorial boards of Journal of Economic and Dynamics Control, Asian-Pacific Financial Markets and International Journal of Financial Engineering. He received his PhD degree in Applied Mathematics from Brown University in 1985.

**Johnny Li, Actuarial Research Centre, Institute and Faculty of Actuaries**

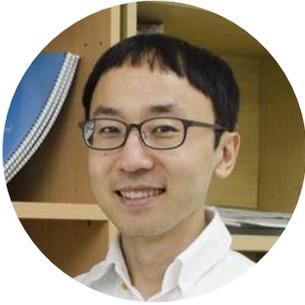
Johnny Li is Professor of Actuarial Studies at The University of Melbourne. He is a Co-Editor of the North American Actuarial Journal and was a member of the Board of Directors of the Asia-Pacific Risk and Insurance Association. His research has earned several awards, including an Annual Prize from the North American Actuarial Journal, the Harold D. Skipper Best Paper Award from the Asia-Pacific Risk and Insurance Association, and the Redington Prize and the Edward A. Lew Award from the Society of Actuaries. Recently, he has joined Eckler Canada as an advisor on the company's predictive modelling work. He has also worked collaboratively with the Society of Actuaries and the Institute and Faculty of Actuaries on various research projects. He became an Associate Director of the Actuarial Research Centre (ARC) of the Institute and Faculty of Actuaries in September 2018.

**Greg Taylor, University of New South Wales**

Greg Taylor is Adjunct Professor in the School of Risk and Actuarial Studies at the University of New South Wales, a position he has held since 2005. He is also a member of the Advisory Board of the Gradient Institute, a not-for-profit organization dedicated to facilitation of the ethical use of algorithms.

He worked as an actuary in industry over the 44 years 1962-1968 and 1977-2013, and spent the intervening period 1969-1976 as an academic. Of the 44 years in industry, 35 were spent as a consulting actuary, mainly concerned with general insurance.

He no longer seeks remunerated work, but is called upon to carry out the occasional assignment.

**Jae Youn Ahn, Ewha Womans University**

Jae Youn Ahn is an Associate Professor of Statistics Department. He received his Ph.D. in Statistics from the University of Iowa. His research interests are in statistical modeling of insurance and dependence modelling.

**Amanda Aitken, Actuaries Institute**

Amanda Aitken is an Actuarial Educator at the Actuaries Institute. She brings her passion for teaching and years of actuarial experience to this role, which is focussed on redeveloping the Actuary and Fellowship subjects. Amanda's actuarial background is in workers' compensation. Amanda was also previously a director of Actuarial Edge, where she was involved in a variety of analytical projects, including forecasting membership profiles of sporting clubs and building remuneration optimisation models. Amanda is currently a member of the Data Analytics Practice Committee and the Code of Conduct Guidance Task Force.

**Anthony Asher, University of New South Wales**

Anthony Asher is an Associate Professor in the School of Risk and Actuarial Studies at the University of New South Wales. He is well known for his interest in ethics in professional life, particularly the social impact of actuarial work. On the one hand this has led to product development, where benefits (and underlying investments) match the particular needs of the bereaved, the disabled and the elderly. On the other hand it has led to questions of professional education and regulation that support the development of judgement and justice. His current research is centred on the addressing the role of greed in financial markets.

**Benjamin Avanzi, University of New South Wales**

Benjamin Avanzi PhD MAICD will join the University of Melbourne as Professor of Actuarial Studies in 2020. He worked as an actuarial consultant in Switzerland and Canada, was Executive Chairman of the Board of a Swiss pension fund from 2006 to 2008, and held full-time academic positions in Australia and Canada since 2008. Benjamin is a member of the Swiss Association of Actuaries, an Affiliate member of the Australian Actuaries Institute, an Academic member of the Casualty Actuarial Society, as well as a member of ARIA and the ASTIN section of the IAA. He has ongoing collaboration with major Australian non-life insurers, including Allianz, Insurance Australia Group, and Suncorp. Benjamin has published in top actuarial and operations management journals, and he was awarded (along with co-authors) the Hachemeister Prize by the Casualty Actuarial Society in 2017, and the Taylor Fry General Insurance Seminar Silver Prize in 2018. He is an Editor of the ASTIN Bulletin, an Associate Editor of Insurance: Mathematics and Economics, as well as a member of the Editorial Board of the open access journal Risks.

**Guillaume Boglioni Beaulieu, University of New South Wales**

Guillaume is a PhD student and PhD Teaching Fellow in the department of Risk and Actuarial Studies at UNSW Sydney. His research is supported financially by both UNSW (UIPA Scholarship) and Quebec's government (FRQNT PhD Scholarship). He was a finalist in UNSW's 3 Minutes Thesis Competition 2018. He also won the prize for best presentation at the 2019 conference 'Perspectives on Actuarial Risks in Talks of Young Researchers' in Sibiu, Romania.

**Mike Callan, Actuaries Institute**

Mike has 30 years actuarial experience across the world and has spent the last 5 years in the education space. He is currently responsible for building a team to design, develop and teach post-university actuarial subjects.

**Rob Deutsch, Boxer**

Rob is the founder of Boxer, a technology company that supports better financial modelling. Boxer provides integrated systems that allow higher confidence in financial models and more time to add real value. Rob is also the Secretary of the Data Analytics Practice Committee and was heavily involved in the development of the Data Analytics Principles subject.

**Runhuan Feng, University of Illinois at Urbana-Champaign**

Dr. Runhuan Feng is an Associate Professor of Actuarial Science and the Director of Actuarial Science, State Farm Companies Foundation Scholar at the University of Illinois at Urbana-Champaign. He is a Fellow of the Society of Actuaries and Chartered Enterprise Risk Analyst. He has published extensively on top-tier finance and actuarial journals with regard to equity-linked insurance, risk theory, pension and retirement planning and FinTech & InsurTech market innovations. He led the Society of Actuaries' first industry survey on nested stochastic modeling and performed subsequent research study to create resources for financial reporting actuaries on computational methods to speed up nested simulations. Runhuan also has keen interest on risk analysis and data analytics for regulation and public policy making. His work in collaboration with State Universities Annuity Association and state legislators led to a legislative proposal to address the underfunding issue of the Illinois retirement systems.

**Yang Feng, University of New South Wales**

I am Yang Feng, a Ph.D. candidate in the second year from the School of Risk and Actuarial Studies, UNSW Business School, The University of New South Wales. My supervisors are Dr. Jinxia Zhu and Prof. Tak Kuen Siu. My research interests are optimal control, stochastic modeling in insurance and finance.

**Kevin Fergusson, The University of Melbourne**

Kevin Fergusson is a lecturer in the Centre for Actuarial Studies at the University of Melbourne.

**Giovani Gracianti, The University of Melbourne**

Giovani Gracianti is currently a graduate researcher in the Centre for Actuarial Studies University of Melbourne in the area of Climate Change and Weather/Climate Risk Management. She completed a double degree in Applied Mathematics and Informatics Engineering from Universitas Pelita Harapan, Indonesia. Then, she completed a Master of Science degree in Numerical Techniques for Finance from the University of Nottingham UK. After two years working as a junior consultant and academia, she pursued a Master of Actuarial Science program at the University of Waterloo, Canada. She has actively involved in the Risk Management, Economic Sustainability, and Actuarial Science Development in Indonesia (READI project) since 2015. Before her PhD in Australia, she was an Executive Director of the Society of Actuaries of Indonesia.

**Timothy Gummer, Curtin University**

Tim Gummer is an Actuarial Science honours student at Curtin university. He is currently studying associate-level actuarial subjects alongside his honours dissertation. In additions to aspirations of become an actuary, Tim has a passion for education which he has developed as a sessional tutor at Curtin. He is also an active member of the actuarial student community being a committee member for the Student Actuarial Society for the past three years.

**Katja Hanewald, University of New South Wales**

Katja Hanewald is a Senior Lecturer in the School of Risk and Actuarial Studies. She is also an Associate Investigator in the ARC Centre of Excellence in Population Ageing Research (CEPAR), where she is developing the research program of CEPAR's Australia-China Population Ageing Research Hub. Her research addresses risk management and insurance aspects of population ageing with a focus on China. Her current research investigates optimal retirement financial decisions of older households in China and the design of retirement financial products such as reverse mortgages, long-term care insurance, and annuities. Katja held academic positions at Humboldt-Universität zu Berlin, Germany (2008-2010), and at the University of New South Wales (2011-2013), and worked at the German Federal Ministry of Finance (2013-2015). She obtained her doctoral degree in Economics from Humboldt-Universität zu Berlin in November 2010.

**Mark Hayes, Curtin University**

Mark joined Curtin University in 2017 as Senior Lecturer bringing over 15 years of business experience and five years of education experience to the actuarial program. Mark is a qualified Fellow who clearly communicates his cash flow and risk-based modelling approaches to inform business decisions. He has advised on life assurance provisions, life assurance and health insurance retail products, investment portfolios, derivative structured products and corporate acquisitions. Mark leverages his industry experience to guide practical research in Investment, Finance and Enterprise Risk Management. He has presented with his students at a number of domestic and international conferences.

**Georgina Hemmings, Institute of Actuaries of Australia**

Georgina has over 18 years of experience working in financial services in Australia and the United Kingdom. She joined the Actuaries Institute six months ago and is leading the development of the fellowship program for Australian life insurance actuaries

**Tin Long Ho, University of New South Wales**

Tin Long Ho is a PhD candidate at the School of Risk and Actuarial Studies at UNSW Sydney and the ARC Centre of Excellence in Population Ageing Research (CEPAR). His research currently focuses on retirement planning in China and the role of housing and new retirement financial products. His research interests are pricing and design of financial products; home equity release for retirement financial planning. Tin Long Ho obtained a Bachelor of Commerce in Actuarial Studies (Honours) from the University of Melbourne.

**Doreen Kabuche, University of New South Wales**

Doreen Kabuche is a PhD candidate at the University of New South Wales (UNSW) in Sydney, Australia and a Research Scholar at CEPAR, UNSW Business School. She researches and writes about designing retirement income products. She aims to identify and develop alternatives that facilitate efficient longevity risk management. Her research interest covers topics ranging from population ageing, retirement income products designing, health insurance markets, quantitative finance, petroleum and energy economics. She holds a Masters in Petroleum, Energy Economics and Finance from the University of Aberdeen, UK and a Bachelor degree in Actuarial Sciences from the University of Dar es Salaam, Tanzania. Prior to her doctoral studies, Doreen was a research fellow at the United Nations Economic Commission for Africa (ECA). She has also served as an assistant lecturer at the University of Dar es Salaam, Tanzania.

**Hayden Lau, University of New South Wales**

PhD candidate in the school of Risk and Actuarial Studies in UNSW Sydney.

**Guo Liu, The University of Melbourne**

A Ph.D student of Actuarial Studies in the University of Melbourne.

**Qian Lu, Renmin University of China, CEPAR UNSW**

Qian Lu is a PhD student of School of Statistics, Renmin University of China. She is now visiting CEPAR UNSW for a year, working with Dr. Katja Hanewald. Her research interests are annuity products, mortality modelling and longevity risk.

**Andrew Matthews, Monash University**

Andrew is an Associate Professor in Actuarial Studies at Monash University. His focus is Health Insurance and skills in coaching, organization development and strategy implementation. His commercial experience includes capital resilience, creating advantage in pricing and agility in analytics. Andrew's experience spans corporate and consulting. He is currently Chief Actuary at Medibank Private as well as part time at Monash University. He is a former partner of Ernst & Young, Asia pacific has held a range of actuarial roles including for: Insurance Australia Group (IAG); the Transport Accident Commission (TAC); Trowbridge consulting and National Mutual Life. Andrew is a Fellow of the Actuaries Institute; He also has a master's in organizational development (MSOD) with Pepperdine University in California, USA - a leadership program in the art and science of strategic change and building organizational capability. As an actuary, Andrew's ambition is to crusade for the inclusion of probability for informing decisions.

**Thi Minh Hang Nguyen, University of New South Wales**

I am a PhD student in Risk & Actuarial Studies at the University of New South Wales, Sydney. My research interest is the application of machine learning in actuarial science and risk management.

**Dhiti Osatakul, The University of Melbourne**

Dhiti Osatakul completed a BSc in Statistics from Chulalongkorn University, Thailand in 2012 and a MSc in Applied Mathematics from the University of Illinois at Urbana Champaign, the United States in 2016. Currently, he is a PhD student in the Centre for Actuarial Studies, Faculty of Business and Economics, the University of Melbourne. He is interested in the research area of Bonus-Malus systems in Automobile Insurance and risk models with varying premiums.

**Yang Shen, University of New South Wales**

Yang Shen is a Senior Lecturer in the School of Risk and Actuarial Studies and an Associate Investigator of CEPAR, UNSW Sydney. He holds a PhD degree in Actuarial Studies from Macquarie University. After finishing his PhD degree, he worked at CEPAR as a (Postdoctoral) Research Fellow. Before returning to UNSW, he was an Assistant Professor at York University in Canada for four years. His current research interests include retirement planning, game theory, longevity risk, optimal insurance and reinsurance, and regime-switching model. He has published some 50 papers in leading journals of related areas and his research has been supported by government funding agencies in Canada and China, and the Society of Actuaries (SOA) in the U.S. From Jan 2020, he will be an ARC DECRA research fellow on a project to demystify puzzles in retirement planning.

**William Szuch, Actuaries Institute**

Consulting actuary for over 40 years.



### **Tanjila Tabassum, Victoria University of Wellington**

Tanjila Tabassum is currently a second year PhD student at Victoria University of Wellington. Her doctoral research focuses on: 1) Effect of government regulation regarding full funding limitation on the Defined Benefit pension plans in private sector of US, 2) Impact of termination of underfunded plans on the Pension Benefit Guarantee Corporation (PBGC), and 3) Finding the optimum strategy for the government, sponsors, and beneficiaries of these pension plans. She uses econometric approaches to answer her research questions. Before starting her PhD, she worked as a lecturer in American International University-Bangladesh. She received the Deans award for achieving an excellent CGPA in her bachelors (hons) degree in Statistics from University of Dhaka. She holds a Master's degree in Finance from Institute of Business Administration, University of Dhaka.



### **Yifu Tang, Australian National University**

My name is YIFU TANG. I am currently a Ph.D. student at Australian National University. I got an actuarial master degree in Australian National University and a mathematical master degree in Le Mans University in France. I did my undergraduate study at Shandong University in China.



### **Zhiwei Tong, University of New South Wales**

I am a PhD candidate in Risk & Actuarial Studies at UNSW Sydney. Before coming to Australia, I obtained a BSc in Statistics from the University of Science and Technology of China and a MSc in Actuarial Science from the University of Iowa.



### **Eric Ulm, Victoria University of Wellington**

Dr. Ulm is an Associate Professor in the School of Economics and Finance at Victoria University of Wellington, where he directs the Actuarial Science Programme. He is a Fellow of the Society of Actuaries and a member of the American Academy of Actuaries in the United States and a Fellow of the New Zealand Society of Actuaries. He received a Ph.D. in Physics from the Ohio State University in 1995 and then spent 6 years in the Corporate Actuarial department at Nationwide Insurance modeling cash flows for Variable Annuity contracts including Guaranteed Minimum Benefit Options as well as public and private sector pension plans. He was also involved with Nationwide's efforts to implement a hedging program for the riders in these contracts. He has taught seminars on Economic Capital Modeling and associated risks for major U.S. insurers, as well as overseas.

**Andrés Villegas, University of New South Wales**

Andrés Villegas is a Senior Lecturer at the School of Risk and Actuarial Studies at UNSW Sydney and an Associate Investigator at the ARC Centre of Excellence in Population Ageing Research (CEPAR) where he was previously a Research Fellow. He completed his doctoral studies at Cass Business School in London focusing on the projection of mortality and the analysis of socio-economic mortality differentials. Andrés's research interests include longevity risk management, the design of retirement income products and the application of data analytics techniques in actuarial science and finance. Andrés is committed to the development of tools that can help making academic research more accessible to industry and to the wider actuarial community. He is the developer and maintainer of the R Package StMoMo for stochastic mortality modelling which is now being widely used by researchers, longevity risk managers, insurance supervisors and students around the world.

**Ling Wang, The Chinese University of Hong Kong**

Ling Wang is a second year PhD student in the department of Statistics at the Chinese University of Hong Kong. She received a bachelor's degree in mathematics from Shandong University, China in 2018. She also received Hong Kong PhD Fellowship in 2018. Her research interest is in mathematical finance, especially in application in insurance.

**Bernard Wong, University of New South Wales**

Bernard Wong, PhD, is Head of School, Risk and Actuarial Studies, at the University of New South Wales (Australia). Bernard is a Fellow of the Institute of Actuaries of Australia, a member of the Actuaries Institute Data Analytics Practice Committee, and serves on the Board of ASTIN, the non-life insurance section of the International Actuarial Association.

**Alan Xian, University of New South Wales**

Alan is an Actuarial PhD student at the University of New South Wales. His research investigates the practical application of various data analytic techniques to insurance inference and prediction. In this capacity, he explores a variety of theoretical, computational and practical considerations. During his academic career, Alan has also tried to gain as much exposure to actuarial industrial practice as possible and he has held GI, Life and capital analyst roles at Finity Consulting, TAL Life and Allianz Australia.

**Xiao Xu, University of New South Wales**

Xiao Xu is a final year PhD student in Actuarial Studies in UNSW. Before the PhD program, Xiao has worked in the life insurance industry and qualified as a Fellow of Society of Actuaries. Xiao is also an FIAA, Chartered Accountant and US Certified Public Accountant.

**Jiannan Zhang, The University of Melbourne**

A PhD student of Actuarial Studies in the University of Melbourne.

**Pengcheng Zhang, The University of Melbourne**

Pengcheng is a PhD student in actuarial science from University of Melbourne. His research area is multivariate count modeling with dependence.

**Yuxin Zhou, University of New South Wales**

Yuxin Zhou is an honours candidate at the School of Risk and Actuarial Studies at UNSW. His current research interest is in the area of longevity risk management.

**Dan Zhu, Monash University**

Dr Dan Zhu is a senior lecturer at the Department of Econometrics and Business Statistics, Monash University. She studied a Ph.D. in Financial Mathematics and Actuarial Science at the Economics department, University of Melbourne, and awarded in May 2016. Dr Dan Zhu's research interests include numerical methods for sensitivity analysis, financial mathematics, optimization of stochastic dynamical systems and Bayesian analysis.