

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Professor Mario WÜTHRICH

ETH Zürich
Department of Mathematics
Switzerland

will give a talk
entitled

BEYOND THE ACTUARY-IN-THE-BOX

Abstract

We propose a neural network approach to approximate conditional expectations. This approximation technique is of particular interest for insurance liability valuation problems, where often closed form solutions are not feasible and nested simulation approaches are too time-consuming. However, our approach is useful in a much broader context than just insurance liability valuation. We demonstrate the approximation technique on a claims reserving example.

on

Friday, December 28, 2018

(Refreshments will be served from 10:45 a.m. outside Room 301 Run Run Shaw Building)

11:00 a.m. – 12:00 noon

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome