

Actuarial and Risk Challenges in Dynamic Market

Agenda



*The Conference will be held on October 26 and 27, 2022,
at the Auditorium of the Faculty of Science,
Campus of Science and Technologies,
Saint Joseph University of Beirut, Lebanon*

Free Registration

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BANKERS

Wednesday, October 26, 2022

8:45 am – 9:10 am Registration

9:10 am – 9:50 am Opening Ceremony

- **Gihane Mansour**, *Head of the Department of Mathematics, Faculty of Science, Saint Joseph University of Beirut, Lebanon*
- **Richard Maroun**, *Dean of the Faculty of Science, Saint Joseph University of Beirut, Lebanon*
- **Toufic Rizk**, *Vice Rector for Academic Affairs, Saint Joseph University of Beirut, Lebanon*

Acknowledgment

9:50 am – 10:10 am **Actuarial training: the French perspective**

- **Nicolas Leboisne**, *ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1, France*

10:10 am – 10:30 am **Be a Qualified Actuary**

- **Rita Sokhon**, *Lebanese Association of Actuaries*

10:30 am – 11:00 am Coffee Break

Session 1 ENTERPRISE RISK MANAGEMENT

Chaired by **Gihane Mansour**, *Faculty of Sciences, Saint Joseph University of Beirut, Lebanon*

11:00 am – 11:30 am **Natural Catastrophe**

- **Chakib Abouzaid**, *General Arab Insurance Federation, Egypt*

11:30 am – 12:00 pm **Enterprise Risk Management and Monitoring of Actuarial Assumptions**

- **Stéphane Loisel**, *ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1, France*

12:00 pm – 12:30 pm **Stress-testing Effectiveness in Rapidly Changing Markets**

- **Rudy Daccache**, *Chedid Capital, Lebanon*

12:30 pm – 2:00 pm Lunch Break

Session 2

REGULATION

Chaired by **Stéphane Loisel**, *ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1, France*

2:00 pm – 2:30 pm

First Feedback on IFRS 17

- **Hervé Morand**, *Sinalys Paris, France*

2:30 pm – 3:00 pm

Risk Adjustment under IFRS 17: From Theory to Practice

- **Rabih Badran**, *i.e Muhanna & co, Lebanon*

3:00 pm – 3:30 pm

IFRS 17 and Solvency II: when Regulation meets Accounting

- **Racha Mezher**, *Independent Actuary, Paris, France*

3:30 pm – 4:00 pm

Coffee Break

4:00 pm – 4:30 pm

Graduation Ceremony: Actuarial students Class of 2022

Thursday, October 27, 2022

9:15 am – 9:30 am

Registration

Session 1

LIFE & HEALTH

Chaired by **Rita Sokhon**, *Lebanese Association of Actuaries & Bancassurance sal, Lebanon*

9:30 am – 10:00 am

Experience-based Mortality Tables: Insights from an ongoing project for the Lebanese population

- **Yahia Salhi**, *ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1, France*
- **Gihane Mansour**, *Faculty of Science, Saint Joseph University of Beirut, Lebanon*

10:00 am – 10:30 am

The Role of Actuaries in Health Sector

- **Ibrahim Muhanna**, *i.e Muhanna & co, Lebanon*

10:30 am – 11:00 am

Coffee Break

Session 2

DATA & INSURANCE

Chaired by **Rami El Haddad**, *Faculty of Science, Saint Joseph University of Beirut, Lebanon*

11:00 am – 11:30 am

Comparison of Multivariate Risk Structures

- **Denys Pommeret**, *ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1 & Aix-Marseille University, France*

11:30 am – 12:00 pm

Digital transformation, Big Data, and their impact on the insurance industry: An Actuarial Perspective

- **Marc Msanne**, *Bankers, Lebanon*

12:00 pm – 12:30 pm **Clustering algorithm for spatiotemporal data with application on Covid data**
• **Nathalia Bou Sakr**, *Faculty of Sciences, Saint Joseph University of Beirut, Lebanon & ISFA Graduate School of Actuarial Studies, Claude Bernard University - Lyon 1, France*

12:30 pm – 2:00 pm **Lunch Break**

2:00 pm – 3:30 pm **Panel Discussion: Market Challenges**

Moderator

- **Oussama Salman**, *Member of the Board of Directors Groupmed Insurance and Reinsurance Company S.A.L. and the Association of Lebanese Insurers (ACAL), Lebanon*

Panelists

- **Bassem Assi**, *Chief Executive Officer – Chairman of the Board of Management, Allianz-Lebanon, Lebanon*
- **Ronald Chidiac**, *Independent Actuary, Lebanon*
- **Elie Nasnas**, *President, Association of Lebanese Insurers (ACAL) & General Manager, AXA Middle East, Lebanon*
- **Labib Nasr**, *Chief Executive Officer, LIA Assurex sal, Lebanon*
- **Pierre Sebaalani**, *Chief Executive Officer, Bancassurance sal, Lebanon*

3:30 pm – 3:50 pm **Coffee Break**

3:50 pm **Concluding Remarks and Recommendations**
Stéphane Loisel & Gihane Mansour

