

Programme: Climate Change and Insurance 2025 (CCI25)

Wed 10 Sep 2025 - Fri 12 Sep 2025

Wednesday, 10th September

- 8.45 - 9.10 Registration
- 9.10 - 9.20 Welcome
- 9.20 - 10.20 **Plenary session: Susanne Ditlevsen, University of Copenhagen**
Estimating tipping points in climate
Chair: Carmen Boado-Penas
- 10.20 - 10.45 Coffee break
- 10.45 - 12.15 **Parallel session**

Session: Catastrophe Risks <i>Room 11 (C3-PO)</i> <i>Chair: Julia Eisenberg</i>	
Zherui Li, <i>UNSW, Risk and Actuarial Studies</i>	Refining vulnerability assessment in catastrophe (CAT) models with distributional regression: Application to flood damage forecasting
Minh Chau Nguyen, <i>University of Waterloo</i>	Optimal catastrophe risk pooling
Lukas Stricker, <i>Zurich University of Applied Sciences</i>	The role of insurance in flood risk management– revisited from a sustainability perspective

Session: Climate Change and Indices <i>Room 12 (R2D2)</i> <i>Chair: Carmen Boado-Penas</i>	
José Garrido, <i>Concordia University, Montreal</i>	Feature and quantile selection for the actuarial climate index: Everything, everywhere, all at once
Cem Yavrum, <i>METU</i>	Spatio-temporal crop yield prediction using time-varying copula and actuaries climate index
Antoine Mauger, <i>Heriot-Watt University</i>	An actuarial climate index for the United Kingdom (15-min talk)
Daniel Precioso, <i>IE University</i>	Industry-Academia collaboration: a dashboard on Climate Change and Mortality (15-min talk)

- 12.15 - 13.10 Lunch
- 13.10 - 14.10 **Plenary session: Mathieu Boudreault, Université du Québec à Montréal**
Future projected streamflow and policy implications for flood insurance in Canada and the United States
Chair: Julia Eisenberg

14.10 - 14.30 Coffee break

14.30 - 16.00 **Parallel session**

Session: Climate Risk Modeling I <i>Room 11 (C3-PO)</i>	
<i>Chair: Julia Eisenberg</i>	
George Tzougas, <i>Heriot-Watt University</i>	Investigating the effect of climate-related hazards on claim frequency prediction in motor insurance with incomplete data
Sylvain Rossi, <i>ZHAW/UZH</i>	Distortion-based tail risk assessment: Linking extreme climate events to economic losses
Aleksandar Arandjelović, <i>WU Vienna University of Economics and Business</i>	Deep Generative Modelling of Extreme Natural Catastrophes

Session: Predictive Models for Agricultural and Catastrophic Climate Risks	
<i>Chair: Fabio Colpo Room 12 (R2D2)</i>	
Marie Michaelides, <i>Heriot-Watt University</i>	Bayesian forecasting of spatio-temporal dependencies in crop yields: A time-varying conditional copula approach with extreme weather effect
Alexandra B. Moura, <i>ISEG Research, Universidade de Lisboa</i>	A Bayesian approach for assessing catastrophic risks
José L. Vilar-Zanón, <i>Universidad Complutense de Madrid</i>	The influence of climate change on insurance sustainability: Evidence from Spanish agricultural insurance

16.00 - 17.00 National Robotarium visit

After 16.30 Reception at the Grid building

Thursday, 11th September

- 9.00 - 10.00 **Plenary session: Simon Lloyd**
Temperature-related mortality, longevity and ageing: novel approaches, new insights
Chair: Julia Eisenberg
- 10.00 - 10.30 Coffee break
- 10.30 - 12.30 **Parallel session**

Session: Climate and Mortality Room 11 (C3-PO) <i>Chair: Julia Eisenberg</i>	
Jean-François Bégin, Simon Fraser University	Modelling the impacts of climate change on deaths caused by heat and cold waves with age-period-cohort models
Amin Hassan Zadeh, <i>Assistant Professor of Practice</i>	A climate-informed approach to mortality forecasting
Jens Robben, <i>University of Amsterdam</i>	Granular mortality modeling with temperature and epidemic shocks: a three-state regime-switching approach
Stéphane Loisel, Cnam	Recommendations and challenges regarding the construction of climate change impact scenarios in health and life insurance

Session: Climate and Risk Management Room 12 (R2D2) <i>Chair: Hirbod Assa</i>	
Fanny Cartellier, <i>University of Zurich</i>	Tying climate mitigation to risk sharing: towards better outcomes
Carlos Matos, <i>FMU / Akad Insurance Company</i>	Integrating climate variables into chain ladder method: A ridge-regularized generalized linear model approach
Carlos Oliviera, <i>ISEG Research, Universidade de Lisboa</i>	Managing the occurrence of adverse events by investing or exiting: a real options approach
Goncalo dos Reis, <i>University of Edinburgh</i>	Current trends in the electric battery ecosystem

- 12.30 - 13.30 Lunch
- 13.30 - 14.30 **Plenary session: Peter Tankov, ENSAE, Institut Polytechnique de Paris**
Climate risks, tipping points and emission reduction
Chair: Hirbod Assa
- 14.30 - 15.00 Coffee break
- 15.00 - 15.35 **Nick Jessop, Herio-Watt University**

	Economic estimates of physical damages <i>Chair: Carmen Boado-Penas</i>
15.35 - 16.10	Hirbod Assa, University College Dublin & Model Library Parametric Climate Risk <i>Chair: Carmen Boado-Penas</i>
16.15 - 17.15	Panel discussion <i>Chair: Catherine Donnelly</i>
18.15	Coach pick-up: in front of the National Robotarium to Apex Grassmarket Hotel
19.00	Gala dinner
21.30	Coach pick-up: Apex Grassmarket Hotel to Marriott Edinburgh West

Friday, 12th September

- 9.00 - 10.00 **Plenary session: Mercedes Maroto-Valer, Heriot-Watt University**
 Chair: Carmen Boado-Penas
- 10.00 - 10.30 Coffee break
- 10.30 - 12.00 **Parallel session**

Session: Optimal Control and Climate Change <i>Chair: Julia Eisenberg</i>	
Nora Muler, <i>Universidad Torcuato Di Tella</i>	Optimal dividends for a NatCat insurer in the presence of a climate tipping point
Iqbal Owadally, <i>Bayes Business School</i>	Optimal long-term sustainable investment
Ajla Nurkanović, <i>RPTU Kaiserslautern</i>	Sustainable optimal investment & sustainable taxation

Session: Climate Risk Modeling II <i>Chair: Hirbod Assa</i>	
Renata Alcoforado, <i>Chaire ACTIONS & Federal University of Pernambuco</i>	Bivariate discrete-time risk models: Application to financial and environmental costs in insurance - Risk models for motor insurance
Corinna Perchtold, <i>Johannes Kepler University</i>	Temperature-humidity-related mortality in Austria: A spatio-temporal model with fine-grained climate and mortality data.
Bernard Wong, <i>UNSW Sydney</i>	Enhancing stochastic variability in natural catastrophe models: application to tropical cyclone risks in Australia

- 12.00 - 12.10 Closing remarks
- 12.10 - 13.00 Lunch