Programme: Climate Change and Insurance 2025 (CCI25)

Wed 10 Sep 2025 – Fri 12 Sep 2025

Wednesday

8.45 - 9.15	Registration
9.15 - 9.30	Welcome
9.30 - 10.30	**Plenary session: Susanne Ditlevsen,** *University of Copenhagen* Estimating tipping points in climate
10.30 - 11.00	Coffee break
11.00 - 12.30	**Parallel session**

Session: Catastrophe Risks	
Zherui Li, *UNSW, Risk and Actuarial Studies*	Refining vulnerability assessment in catastrophe (CAT) models with distributional regression: Application to flood damage forecasting
Minh Chau Nguyen, *University of Waterloo*	Optimal catastrophe risk pooling
Lukas Stricker, *Zurich University of Applied Sciences*	The role of insurance in flood risk management— revisited from a sustainability perspective

Session: Climate Change and Indices	
Antoine Mauger, *Heriot Watt University*	An actuarial climate index for the United Kingdom
José Garrido, *Concordia University, Montreal*	Feature and quantile selection for the actuarial climate index: Everything, everywhere, all at once
Cem Yavrum, *METU*	Spatio-temporal crop yield prediction using time-varying copula and actuaries climate index

12.30 – 13.30	Lunch
13.30 – 14.30	**Plenary session: Mathieu Boudreault,** *Universite du Quebec a Montreal* Future projected streamflow and policy implications for flood insurance in Canada and the United States
14.30 – 14.50	Coffee break
14.50 – 16.20	**Parallel session**

Session: Climate Risk Modeling I	
Ruediger Kiesel, *University Duisburg-Essen*	A probabilistic approach to assess Net-zero commitments
Sylvain Rossi, *ZHAW/UZH*	Distortion-based tail risk assessment: Linking extreme climate events to economic losses
Aleksandar Arandjelović, *WU Vienna University of Economics and Business*	Deep Generative Modelling of Extreme Natural Catastrophes

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

17.00 Reception

Thursday

9.00 – 10.00	**Plenary session: Marta Giovanetti,** *Universita Campus Bio-Medico di Roma*
10.00 – 10.30	Coffee break
10.30 - 12.30	**Parallel session**

Session: Climate and Mortality	
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, *Assistant Professor of Practice*	A climate-informed approach to mortality forecasting
Jens Robben, *University of Amsterdam*	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	
Fanny Cartellier, *University of Zurich*	Tying climate mitigation to risk sharing: towards better outcomes
Carlos Matos, *FMU / Akad Insurance Company*	Integrating climate variables into chain ladder method: A ridge-regularized generalized linear model approach
Carlos Oliviera, *ISEG Research, Universidade de Lisboa*	Managing the occurrence of adverse events by investing or exiting: a real options approach
Goncalo dos Reis, *University of Edinburgh*	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
14.30 – 15.00	Coffee break
15.00 – 16.10	

Nick Jessop, *Heriot Watt University*	Economic estimates of physical damages
Hirbod Assa, *University College Dublin & Model Library*	Parametric Climate Risk

15.20 – 15.50	Coffee break
15.50 – 17.00	Panel discussion
19.00	Gala dinner

Friday

9.00 – 10.00 **Plenary session: Mercedes Maroto-Valer,** *Heriot Watt University*

10.00 – 10.30 Coffee break

10.30 - 12.00 **Parallel session**

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

Session: Climate Risk Modeling II	
Renata Alcoforado, *Chaire ACTIONS & Federal University of Pernambuco*	Bivariate discrete-time risk models: Application to financial and environmental costs in insurance – Risk models for motor insurance
George Tzougas, *Heriot Watt University*	Investigating the effect of climate-related hazards on claim frequency prediction in motor insurance with incomplete data
Bernard Wong, *UNSW Sydney*	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