Day 1: Wednesday, 7 October

08:30 - 09:45 | Auditorium 1

Plenary 1

BEYOND THE MODEL: WHAT ACTUARIES MUST COUNT TO BROADEN SOUTH AFRICA'S GROWTH BOUNDARY

Dr Sizwe Nxasana

09:45 - 10:30 | Exhibition Hall

Refreshment Break

BROUGHT TO YOU BY

AfricaReSA

Concurrent Sessions

10:30 - 11:30 | Auditorium 1

Life Insurance

DISABILITY TRENDS FROM DOWN UNDER: INSIGHTS FOR THE SOUTH AFRICAN MARKET

Izahn Findlay, Ingrid van den Goorbergh, Lize-Mari Wiggill

10:30 - 11:30 | Ballroom East

Retirement & Investments

MEASURING WELFARE GAINS FROM INCOME-TARGETED BOND PORTFOLIOS IN RETIREMENT DECUMULATION

Dr Shaun Levitan

10:30 - 11:30 | Ballroom West

Healthcare

QUANTIFYING HOSPITAL-ACQUIRED INFECTIONS IN NEONATAL CARE USING DISCOVERY HEALTH DATA

Chanie Suttner, Stefanie Babiolakis, Michael Cohen, Jackie Duvenage, Melina Manferdini

10:30 - 11:30 | Meeting Room 1.40

AI, Machine Learning & Data Science

A BAYESIAN FRAMEWORK FOR ACTUARIAL MODELLING

Dr Wilson Mongwe, Katlego Thaba

10:30 - 11:30 | Meeting Room 1.60

Education and Professional Development

BEYOND THE RESEARCH: ASSA'S TRANSFORMATION JOURNEY

Imran Mahomed, Nalen Naidoo, Johann le Roux, Jeanine Wilson, Paballo Makupu, Michelle Abrahams

---

11:30 - 11:50

TRANSFER TO NEXT SESSION

Concurrent Sessions

11:50 - 12:50 | Auditorium 1

Climate Change & Sustainability

THE RELEVANCE OF THE GREEN TRANSITION TO ACTUARIES

Lance Moroney, James Williams

11:50 - 12:50 | Ballroom East

Investments

STABLE EXTRAPOLATION FOR THE SOUTH AFRICAN MARKET

Melusi Mavuso, Dr Nkosingiphile Ziqu Mnguni

11:50 - 12:50 | Ballroom West

Healthcare

BEYOND MEDICAL SCHEMES: WHY SOUTH AFRICAN HEALTHCARE COVER MAY NEED TO EVOLVE INTO INTEGRATED, LAYERED PROTECTION

Stephanie van Niekerk, Homaam Arends, Elizabeth Greyling, Allan Williams,

11:50 - 12:50 | Meeting Room 1.40

Non-Life

DESIGNING PARAMETRIC INSURANCE IN SOUTH AFRICA USING EXTREME VALUE THEORY

Chris Van Der Merwe

11:50 - 12:50 | Meeting Room 1.60

Wider Fields

TOWARDS A REASONABLE, AFFORDABLE, EQUITABLE, AND SUSTAINABLE ROAD ACCIDENT COMPENSATION SYSTEM

Dr Gregory Whittaker, Dr David Rodda

12:50 - 13:50 | Exhibition Hall

Lunch Break

Concurrent Sessions

13:50 - 14:50 | Auditorium 1

Life Insurance

INNOVATING MENTAL WELLNESS: FROM LIVED EXPERIENCE TO A THRIVING WORLD

Nick Wells

13:50 - 14:50 | Ballroom East

Retirement & Investments

COLLECTIVE FUNDING FOR RETIREMENT

Warren Matthysen, Frederik Van der Vyver

13:50 - 14:50 | Ballroom West

AI, Machine Learning & Data Science

IDENTIFYING DECISION BOUNDARIES TO EXPLAIN BLACK-BOX MACHINE LEARNING PREDICTIONS

Dr Adriaan Rowan

13:50 - 14:50 | Meeting Room 1.40

Non-Life

ONE-SHOT INDIVIDUAL CLAIMS RESERVING

Dr Ron Richman

13:50 - 14:50 | Meeting Room 1.60

Education and Professional Development

READ, READ AGAINST THE DYING OF THE LIGHT THE CASE FOR ACTUARIES AS READERS IN A POST-LITERATE SOCIETY

Pamela Hellig

14:50 - 15:10

TRANSFER TO NEXT SESSION

Concurrent Sessions

15:10 - 16:10 | Auditorium 1

Life Insurance

WHERE STP ENDS AND RISK BEGINS: LINKING AUTOMATION TO EMERGING EXPERIENCE

Shevani Rijhumal, Dr Matthew Procter

15:10 - 16:10 | Ballroom East

Education and Professional Development

THE HUMAN SIDE OF WORK: IT'S OKAY NOT TO BE OKAY

Baveshan Harbhajan, Tjaart Esterhuyse, Jeanine Wilson, Phila Karambakuwa, Hamima Mullah

15:10 - 16:10 | Ballroom West

AI, Machine Learning & Data Science

AUTONOMOUS AI-DRIVEN DISCOVERY OF ACTUARIAL RESERVING MODELS: LESSONS FROM SELF-IMPROVING CODE

Sikhulile Mdaka, Schoonraad Liebenberg

15:10 - 16:10 | Meeting Room 1.40

Short Term Insurance & Machine Learning

SUPERVISING THE CHAIN LADDER

Stephan Marais

15:10 - 16:10 | Meeting Room 1.60

Climate Change & Sustainability

CROP SUITABILITY, YIELD VOLATILITY, AND LOSS DISTRIBUTIONS SHIFTS UNDER CLIMATE CHANGE: AN ACTUARIAL MODELLING FRAMEWORK

Dylan Durieux, Jerome Mahadeo, Kivaan Naidu

16:10 - 16:55 | Exhibition Hall

Refreshment Break

BROUGHT TO YOU BY



16:25 - 16:45 | Exhibition Hall

Poster Presentations By

Ronica Chabalala, Yolan Royan and Suzette Saacks

Your opportunity to meet the authors, explore their work and ask your questions.

16:55 - 17:55 | Auditorium 1

Plenary 2

BEYOND BOUNDARIES: MENTAL TOUGHNESS AS A FORCE MULTIPLIER

Dr Steve Harris

18:00 - 19:30 | Ballroom East

LINGER LONGER

Day 2: Thursday, 8 October

Concurrent Sessions

08:00 - 08:30 | Auditorium 1

Life Insurance

THE OVERLOOKED TAIL: ADVANCED AGE MORTALITY AND ITS IMPACT ON RESERVING

Tino Madzingira

08:00 - 08:30 | Ballroom East

AI, Machine Learning & Data Science

HOW WELL CAN A DYNAMIC BAYESIAN NETWORK FORECAST AN EQUITY INDEX?

Dr Eden Gross

08:00 - 08:30 | Ballroom West

Enterprise Risk Management

LEAN AND MEAN ORSA: GETTING THE BOARD ONBOARD

Hannaa Hoosen, Jandrei Strauss

08:00 - 08:30 | Meeting Room 1.40

AI, Machine Learning & Data Science

BUILDING YOUR FIRST AI AGENT: A HANDS-ON INTRODUCTION FOR ACTUARIES (Part 1)

Workshop held by Nicholas Thomadakis

08:30 - 08:50

TRANSFER TO NEXT SESSION

Concurrent Sessions

08:50 - 09:20 | Auditorium 1

Wider Fields

THE DATA WE DON'T SEE: WHAT THE PINKDRIVE TEACHES ACTUARIES ABOUT THE PROTECTION GAP

Sandra Lehmann, Noelene Kotschan

08:50 - 09:20 | Ballroom East

AI, Machine Learning & Data Science

THE MISSING C-SUITE: GOVERNING ALGORITHMIC DECISION-MAKING IN FINANCIAL SYSTEMS

Ziyanda Kitantou

08:50 - 09:20 | Ballroom West

Enterprise Risk Management

RISK MANAGEMENT AS DECISION SUPPORT IN INSURANCE

Darshan Purmessur, Nicolai von Rummell

08:50 - 09:20 | Meeting Room 1.40

AI, Machine Learning & Data Science

BUILDING YOUR FIRST AI AGENT: A HANDS-ON INTRODUCTION FOR ACTUARIES (Part 2)

Workshop held by Nicholas Thomadakis

08:50 - 09:20 | Meeting Room 1.60

Non-Life

HIERARCHICAL COMPARTMENTAL LOSS RESERVING MODEL EVALUATION

Stephan Marais, Hannes Van Rensburg

09:20 - 10:05

Refreshment Break

09:35 - 09:55 | Exhibition Hall

Poster Presentations By

Michael Jordon, Johan Kriek and Mpho Simelane,

Your opportunity to meet the authors, explore their work and ask your questions.

10:05 - 12:15 | Auditorium 1

Plenary 3

PRESIDENTIAL ADDRESS, RESEARCH PRIZES

12:15 - 13:15 | Exhibition Hall

Lunch Break

Concurrent Sessions

13:15 - 14:15 | Auditorium 1

Education and Professional Development

SA3 SALARY SURVEY INSIGHTS: A VIEW FROM THE LAST DECADE

Wilhelm De Wet, Jurie Gouws

SA³ South African Actuaries Abroad

13:15 - 14:15 | Ballroom East

Retirement & Investments

BALANCING LIQUIDITY AND RETIREMENT SECURITY : EVALUATING SOUTH AFRICA'S TWO-POT RETIREMENT REFORM

John Anderson, Andrea Bezuidenhout, Neil Clark, Brian Karusha, Danie van Zyl

13:15 - 14:15 | Ballroom West

Healthcare

LIVING LONGER, LIVING HEALTHIER - ACTUARIAL PERSPECTIVES IN AN INTER-CONNECTED WORLD

Claudia Pastellides, Lara Wayburne, Katherine Tregoning, Sayuri Naidoo, Motlodiwa Modise

13:15 - 14:15 | Meeting Room 1.40

Non-Life

QUANTIFYING SEVERITY: A METHODOLOGICAL APPROACH FOR SHORT-TERM INSURANCE

Dreyer Swart, Kovlin Perumal

13:15 - 14:15 | Meeting Room 1.60

Professional Matters

WHAT IS FAIRNESS ANYWAY? CASE STUDIES ON THE EVOLUTION OF FAIRNESS IN FINANCIAL SERVICES.

Siebert Benade, Sarika Besesar, Nakita Zackey, Lufuno Netshitenzhe, Delisha Perumal

Discovery

14:15 - 14:35

TRANSFER TO NEXT SESSION

Concurrent Sessions

14:35 - 15:35 | Auditorium 1

Life Insurance

THE FUTURE OF LIFE EXPECTANCY: FORECASTING LONG-TERM MORTALITY IMPROVEMENTS

Jivko Binev, Doug Rix

14:35 - 15:35 | Ballroom East

Retirement & Investments

RETHINKING THE GLIDE PATH: A CRITICAL EXAMINATION OF TARGET DATE FUNDS AND THE CASE FOR INCOME-ORIENTED ALTERNATIVES IN SOUTH AFRICAN RETIREMENT FUNDS

Dr Shaun Levitan, Dr David Rodda, Kholofelo Mohale, Simthande Soke, Teesta Bhattacharjee

14:35 - 15:35 | Ballroom West

Enterprise Risk Management

THE RISK WE LEFT TO THE ENGINEERS: QUANTIFYING CYBER EXPOSURE WITHOUT A LOSS HISTORY

Boris Kouambo

14:35 - 15:35 | Meeting Room 1.40

Non-Life

A CEDANT, A BROKER AND A REINSURER WALK INTO A BAR

Maximilian Popescu, Francois Berry, Neethal Natha

14:35 - 15:35 | Meeting Room 1.60

Education and Professional Development

WHO MARKS THE MARKERS? DEVELOPING AUTO MARK

Burt Verster, Matthew Smith

15:35 - 16:20 | Exhibition Hall

Refreshment Break

BROUGHT TO YOU BY

16:20 - 17:25 | Auditorium 1

Plenary 4

THE STATE OF THE ECONOMY AND THE ART OF DECIDING UNDER UNCERTAINTY

Jeremy Gardiner, Victoria Reuvers and Justin Floor

18:30 - 23:30 | Cabo Beach Club

SOCIAL EVENT