

Day 1: Wednesday, 7 October

08:30 - 09:45 | Auditorium 1

Opening Plenary

DR SIZWE NXASANA

09:45 - 10:30 | Exhibition Hall

Refreshment Break

BROUGHT TO YOU BY



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

**BAYESIAN COMBINED ACTUARIAL NEURAL NETWORKS FOR MOTOR INSURANCE
CLAIM FREQUENCY 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

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 Arend, 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

FUNDING FOR RETIREMENT BENEFITS - COMPARING DEFINED BENEFIT, DEFINED CONTRIBUTION AND HYBRID OPTIONS

Warren Matthysen, Frederik Van der Vyver, Stephen Walker

13:50 - 14:50 | Ballroom West

AI, Machine Learning & Data Science

BOUNDARYLOGIC - EXPLAINING WHY A MODEL MAKES A PREDICTION AND HOW THE OUTCOME CAN BE CHANGED

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, Phila Karambakuwa, Jeanine Wilson

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, Suzette Saacks and Enock Soko

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

16:55 - 17:55 | Auditorium 1

Plenary 2

18:00 - 19:30 | Exhibition Hall

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, Yolan Royan 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

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, Suhavna Khalawan

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

15:35 - 16:20 | Exhibition Hall

Refreshment Break

16:20 - 17:25 | Auditorium 1

Plenary 4 & Closing

18:30 - 23:30 | Cabo Beach Club

SOCIAL EVENT