

# 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**

**QUALIFIED ON PAPER: IMPOSTOR PHENOMENON IN SOUTH AFRICAN ACTUARIAL  
CAREERS**

Nicolai Von Rummell, Margie Conradie, Caesar Balona

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**11:30 - 11:50**

**TRANSFER TO NEXT SESSION**

**Concurrent Sessions**

**11:50 - 12:50 | Auditorium 1**

**AI, Machine Learning & Data Science**

**BROADENING RESERVING BOUNDARIES: DEEP NEURAL NETWORKS IN LIFE  
INSURANCE**

Dr Jan Blomerus

**11:50 - 12:50 | Ballroom East**

**Education and Professional Development**

**ASSA EDUCATION & TRANSFORMATION**

**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

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**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

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**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

**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**

**Non-Life**

**HIERARCHICAL COMPARTMENTAL LOSS RESERVING MODEL EVALUATION**

Hannes Van Rensburg

**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

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**16:10 - 16:55 | Exhibition Hall**

**Refreshment Break**

**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

Tinotenda Madzingira

08:00 - 08:30 | Ballroom East

### Retirement & Investments

#### ECONOMIC COMPLEXITY AND INDUSTRY RETURNS IN SOUTH AFRICA

Adam Balusik, Eden Gross

08:00 - 08:30 | Ballroom West

### Enterprise Risk Management

#### LEAN AND MEAN ORSA: GETTING THE BOARD ONBOARD

Hannaa Hoosen, Jandrei Strauss, Zante Killian

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

**08:00 - 08:30 | Meeting Room 1.60**

**Climate Change & Sustainability**

**THE RELEVANCE OF THE GREEN TRANSITION TO ACTUARIES**

Lance Moroney, James Williams

**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 THROUGH THE AI SPINE FRAMEWORK**

Ziyanda Kitantou

**08:50 - 09:10 | Ballroom West**

**Enterprise Risk Management**

**RISK MANAGEMENT AS DECISION SUPPORT IN INSURANCE**

Darshan Purmessur, Nicolai von Rummell

**08:50 - 09:10 | 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**

**Climate Change & Sustainability**

**EXPANDING THE ACTUARIAL FRONTIER IN A 2.5°C WORLD**

Fagmeedah Petersen

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**09:20 - 10:05**

**Refreshment Break**

**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 OVER THE LAST DECADE**

Wilhelm De Wet, Jurie Gouws

**13:15 - 14:15 | Ballroom East**

**Retirement & Investments**

**THE 2-POT SYSTEM : REVIEW OF OBSERVED EXPERIENCE AND OUTCOMES**

John Anderson

**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**

**Wider Fields**

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

Siebert Benade, Sarika Besesar, Nakita Zackery, Lufuno Natshitenzhe,

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**14:15 - 14:35**

**TRANSFER TO NEXT SESSION**

**Concurrent Sessions**

**14:35 - 15:35 | Auditorium 1**

**Life Insurance**

**THE FUTURE OF MORTALITY: MEDICAL INNOVATION, LIFESTYLE AND TECHNOLOGY**

Adam Musnitzky, Carlo McConney

**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**

**Education and Professional Development**

**WHO MARKS THE MARKERS? DEVELOPING AUTO MARK**

Burt Verster, Matthew Smith

**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**

**AI, Machine Learning & Data Science**

**THE NEXT GENERATION OF CUSTOMERS & IMPACT OF AI**

Isa Van Zyl, Paul Calvey, Sandra Villars

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**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