

Developments in Pension Design and Investment Modelling

September 12-14, 2024

PIRAEUS, GREECE

Program

Day - 1 Thursday, 12 Sept at Gallery

16:00 - 16:30 Registration

16:30 - 16:45 Opening – Michalis Anthropolos

Session Chair M. Anthropolos

16:45 - 17:25 Jennifer Alonso (Université Libre de Bruxelles)
Intergenerational Risk Sharing in Pay-as-you-go Pension Schemes

17:25 - 17:45 Nikolaos Tessaromatis (EDHEC & TEKA)
on-line *TEKA (Hellenic Auxiliary Defined Contribution Pension Fund): Reform for the New Generation*

17:45 - 18:15 George Simeonidis (Hellenic Actuarial Authority)
Acknowledging the Importance of the Implicit Pension Debt in European Public Pension Systems

18:15 - 20:00 Reception at the Gallery

Day - 2 Friday, 13 Sept at Gallery

9:15 - 9:30 Registration

Session Chair J. Alonso

09:30 - 10:10 Griselda Deelstra (Université Libre de Bruxelles)
Optimal Life Annuitisation & Investment Strategy in a Stochastic Mortality & Financial Framework

10:10 - 10:50 Carole Bernard (Grenoble Ecole de Management & Vrije Universiteit Brussel)
Tontines as a Tool for Wealth Management

10:50 - 11:30 Coffee break at the Gallery's peristyle

Session Chair C. Bernard

- 11:30 - 11:50 Georgios Pitselis (University of Piraeus)
Some New Developments in Mortality Modelling
- 11:50 - 12:30 Renata Alcoforado (Universidade Federal de Pernambuco)
Socioeconomic benefits of the AtestMed programme in the Brazilian Welfare & Pension System
- 12:30 - 13:10 Runhuan Feng (Tsinghua University)
Decentralized Annuity: A Quest for the Holy Grail of Eternal Financial Security
- 13:10 - 15:30 Lunch at the Gallery's peristyle
- 15:30 - 17:00 Tour at the Gallery's permanent collection

Session Chair S. Vanduffel

- 17:00 - 17:40 Arun Muralidhar (Mcube Investment Technologies)
SeLFIES/Ασφαλής: A Simple Innovation to Help Greece Achieve Multiple Goals
- 17:40 - 18:00 Ioannis Chatzivasiloglou (Bank of Greece)
Regulatory Asset Modeling in Insurance
- 19:30 - Dinner at Imerovigli restaurant

Day - 3 Saturday, 14 Sept at University of Piraeus
(Room 013, ground floor)

Session Chair R. Feng

- 09:30 - 10:00 Constantinos Stefanakis (University of Piraeus)
Numéraire Portfolio with Small Liability Stream
- 10:00 - 10:40 Constantinos Kardaras (London School of Economics)
Portfolio Choice under Taxation and Expected Market Time Constraint
- 10:40 - 11:10 Evmorfia Blontzou (University of Piraeus)
Forward Utility Process for Collective Pension Funds
- 11:10 - 11:40 Coffee break at University of Piraeus (ground floor)

Session Chair M. Anthropelos

- 11:40 - 12:20 Ales Cherny (Bayes Business School)
Explicit Formula for Near-Optimal Stochastic Lifestyling
- 12:20 - 12:30 Closing – Michalis Anthropelos
- 13:00 - 14:30 Lunch at University of Piraeus (ground floor)

