ARC Webinar Series 2021: Modelling Neighbourhood Mortality Using the Random Forest | 2021

Biographies

Speaker:

Jie Wen

Jie is a PhD candidate at Heriot-Watt University and works at Lloyds Banking Group. He majored in Actuarial Mathematics in the Heriot-Watt University and has carried out research on modelling mortality risk and explaining mortality differences between distinct populations. He currently focuses on applying non-linear algorithms to capture complex trends between mortality risk and socioeconomics, using medium to large volumes of data for small geographical units that include mortality experience, socio-economic factors, spatial coordinates, etc.

Researchers:

Andrew Cairns

Andrew is Professor of Financial Mathematics at Heriot-Watt University. His research broadly concerns quantitative risk management of pension plans and life insurers including model and parameter risk. He has published extensively on asset strategies for pension plans, interest rate modelling and modelling and management of longevity risk, and many of his papers rank amongst the most highly cited in actuarial science. He is an active member of the International Actuarial Association having served as editor of ASTIN Bulletin and as a member of the boards of the ASTIN and AFIR-ERM sections of the IAA.

Torsten Kleinow

Torsten is associate professor in the Department of Actuarial Mathematics and Statistics at Heriot-Watt University. His main research interests are stochastic mortality models, factors affecting mortality rates in different populations and the valuation and management of long term saving products with embedded options. He has published several papers on mortality models for multiple populations, With-Profits contracts and collective pension schemes. He has supervised PhD students working on economic modelling, risk management and risk capital allocation as well as mortality modelling. Torsten used to be a member of the IFoA's life research committee and is currently an IFoA examiner.