

1st ASTIN Bulletin Conference

14-16 January 2026
ETH Zürich
Switzerland

The Inaugural ASTIN Bulletin Conference

We are delighted to host the inaugural ASTIN Bulletin Conference at ETH Zurich, Switzerland, from 14 - 16 January 2026.

As the scientific journal of the International Actuarial Association (IAA), ASTIN Bulletin has been established as the cornerstone of actuarial research since its founding in 1958. Today, it stands as the leading international journal in the field. This first ASTIN Bulletin Conference aims to bring together academics and practitioners to exchange ideas, present cutting-edge research, and foster collaboration in actuarial science and related disciplines.

Keynote Presentations

The conference will feature keynote presentations from Kornelia Papp (Zurich Insurance Group), Ronald Richman (InsureAI), Steven Vanduffel (Vrije Universiteit Brussel) and Ruodu Wang (University of Waterloo). In addition, we will organize an interesting program of contributed talks. We particularly encourage young scholars to submit their abstracts for presentation.

Abstract Submission and Registration

Abstract submission will open on 30 June 2025. Registration will be open from 15 September to 31 October 2025.

30 June 2025: Abstract submission opening

15 August 2025: Abstract submission closing

31 August 2025: Notification on abstract submission

15 September 2025: Registration opening

31 October 2025: Registration deadline

For more information scan the QR code:



<https://math.ethz.ch/fim/activities/conferences/1st-astin-bulletin-conference.html>

ASTIN Bulletin: The Journal of the International Actuarial Association

NOTES FOR CONTRIBUTORS

AIMS AND SCOPE

ASTIN Bulletin was founded in 1958 as a journal providing an outlet for actuarial studies in non-life insurance. In the late 1980s the journal extended its scope to encompass the study of financial risk in insurance (AFIR). In 2007 the journal was established as the journal of the International Actuarial Association (IAA) and encompasses all of the scientific sections of the IAA.

ASTIN Bulletin publishes papers that are relevant to any branch of actuarial science and insurance mathematics. Papers should be quantitative and scientific in nature, and might draw on theory and methods developed in any branch of the mathematical sciences including actuarial mathematics, statistics, probability, financial mathematics and econometrics.

The journal welcomes papers that present significant and original theoretical developments and papers that present significant and original applications of mathematical, statistical or econometric theory to problems arising in insurance, pensions and finance. We especially welcome papers opening up new areas of interest to the international actuarial profession as well as papers that describe open problems that have arisen in practice.

SUBMISSIONS

Papers for possible publication in *ASTIN Bulletin* should be submitted online at: <http://mc.manuscript-central.com/astin>. Authors are encouraged to provide their data and code during the review process which will allow the handling editor to replicate the results. The preferred code for statistical analysis is either R or Python. For accepted papers data and code should be made available as supplementary material. Please review the *ASTIN Bulletin*'s Transparency and Openness Policy. Submission of a paper is held to imply that it contains original unpublished work and is not being submitted for publication elsewhere. Receipt of the paper will be confirmed and followed by a refereeing process which will be handled by one of the editors. The editors aim to complete the refereeing of a submission in around three months. The role of a referee is to assess the quality of the academic content of the paper. If a paper is sufficiently badly written to an extent that prevents a referee from forming a proper view of the paper's scientific content, then the paper will be returned to the author unrefereed.

TEXT AND MANUSCRIPT PREPARATION REFERENCING

Before a manuscript can be published it must conform to the style of *ASTIN Bulletin*, a summary of the key points of which is listed below. The comprehensive Notes of Contributors document can be obtained from <http://journals.cambridge.org/asb/contributors>.

- The basic elements of the journal's style have been agreed by the Editors and the publisher and should be clear from checking a recent issue of *ASTIN Bulletin*. If variations are felt necessary, this should be discussed with the editor handling the paper.
- Papers should be written in English. It is not the job of the editors, the referees or the publisher to improve the use of English in the paper; it is up to the authors to ensure that the language, spelling and grammar are of a high quality prior to submission.
- Authors intending to submit longer papers (e.g. exceeding 30 pages) are advised to consider splitting their contribution into two or more shorter contributions.
- The first page of each paper should start with the title, the name(s) of the author(s), an abstract and a list of keywords. An institutional affiliation can be placed between the name(s) of the author(s) and the abstract.
- Footnotes should be avoided as far as possible.

AUTHOR AND CONTACT INFORMATION

On the title page, please provide the full name, affiliation, email and postal address of at least one author. Where the family name may be ambiguous (e.g. a double name), please indicate this clearly. For joint authored papers, please indicate the lead corresponding author and provide a contact telephone number.

REFERENCING

References should be arranged alphabetically, and for the same author chronologically. Use a, b, c etc. to separate publications of the same author in the same year. For journal references give author(s), year, title, journal (in italics), volume (in boldface), and pages. For book references give author(s), year, title (in italics), publisher, and city.

CONTENTS

Research Articles

- Assessing driving risk through unsupervised detection of anomalies in telematics time series data
IAN WENG CHAN, ANDREI L. BADESCU AND X. SHELDON LIN 205
- Risk modeling of property insurance claims from weather events
LISA GAO AND PENG SHI 242
- Market-based insurance ratemaking: Application to pet insurance
PIERRE-OLIVIER GOFFARD, PIERRICK PIETTE AND GARETH W. PETERS 263
- A maximum likelihood approach for uncertain volumes in the additive reserving model
ULRICH RIEGEL 287
- Mortality forecasting via multi-task neural networks
LUCA DE MORI, STEVEN HABERMAN, PIETRO MILLOSOVICH AND RUI ZHU 313
- Joint mortality models based on subordinated linear hypercubes
DOMENICO DE GIOVANNI, MARCO PIRRA AND FABIO VIVIANO 332
- Dynamic tonuity: Adapting retirement benefits to a changing environment
AN CHEN, YUSHA CHEN AND MANUEL RACH 352
- Improving healthcare cost prediction for chronic disease through covariate clustering and subgroup analysis methods
ZHENGXIAO LI, YIFAN HUANG AND YANG CAO 374
- Incident-specific cyber insurance
WING FUNG CHONG, DANIEL LINDERS, ZHIYU QUAN AND LINFENG ZHANG 395
- Cybersecurity investments and cyber insurance purchases in a non-cooperative game
TIM J. BOONEN, YANG FENG AND ZHIWEI TONG 426
- Conditional expectations given the sum of independent random variables with regularly varying densities
MICHEL DENUIT, PATRICIA ORTEGA-JIMÉNEZ AND CHRISTIAN-YANN ROBERT 449