



Actuarial
Alumni & Friends
Leuven

Newsletter - April 2022

Actuarial Alumni & Friends Leuven

Dear Actuarial Alumni & Friends,

We are happy to present this April 2022 Newsletter from our Actuarial Alumni & Friends Leuven community.

We kick off by thanking the founders of Actuarial Alumni & Friends Leuven: Jan Dhaene and Dominique Beckers. During the past 9 years Jan and Dominique enthusiastically took the lead in establishing and developing our alumni chapter. On behalf of our community we thank Jan and Dominique wholeheartedly for their dedication, leadership and vision. It is a great honour for the new team to take over the torch from Jan and Dominique and to serve the 'Actuarial Alumni & Friends Leuven' community.

Our aim remains to connect informally and formally, to strengthen the bridge between the academic world and insurance sector and to keep promoting the actuarial profession nationally and internationally. For this, you can count on us:

- Katrien Antonio is professor in actuarial data science at KU Leuven and the University of Amsterdam; Katrien is program director of the MSc in Actuarial and Financial Engineering at KU Leuven and currently serves as campus Leuven vice dean for education
- Cedric Goovaerts is active in the health insurance business and previously worked in actuarial consulting. As the young-alumnus who graduated in 2017 from our Alma Mater, he has the ambition to stimulate the younger generation to participate in our A&F community.
- Siska De Pril graduated in 2013 with a degree in actuarial science from KU Leuven and has been working since then in the insurance sector. Her motivation for joining the board of Actuarial Alumni & Friends Leuven is to actively promote the actuarial profession and our actuarial community as a great place where our alumni can come together.
- Katrien Goovaerts graduated in 2003 in actuarial sciences at KU Leuven. Since then Katrien has been working in both the banking and insurance sector in Belgium and in the Netherlands. Her motivation to take an active role within Actuarial Alumni & Friends is a.o. to contribute in strengthening the bridge between the actuarial academic world and the insurance sector.

Together with the change in the composition of the board the former name 'Alumni & Friends – Actuarial Leuven' has been rebranded into 'Actuarial Alumni & Friends Leuven' reflecting the international mindset of the actuarial program at KU Leuven. Given the Covid-19 pandemic, the yearly events in 2020 and 2021 could unfortunately not take place, but we hope for the best in 2022. Meanwhile, we do have a lot of information we can share with you in digital format.

Happy reading!



Katrien Antonio



Siska De Pril



Cedric Goovaerts



Katrien Goovaerts

New website Alumni & Friends

Together with a revamped name and brand new logo, a new website of Actuarial & Friends Leuven has been launched. Go and check it out via actuarialfriendsleuven.be



Young alumni event bringing stories from abroad

Sadly, organising an alumni event on the KU Leuven campus was not possible during the academic years 2020 and 2021. But the A&F team came up with a creative and insightful alternative! Via online sessions in May 2021 we enabled interactions between the students in the MSc in Actuarial and Financial Engineering and some of our recent graduates working abroad.

We were very grateful to welcome dr. Roel Verbelen (Sydney), dr. Els Godecharle (Melbourne), MSc Marie Michaelides (Montreal), MSc Lawrence Verheye (Toronto) and MSc Charl Marais (Paris) for sharing their global stories and experiences.

Alumni stories in Actuarial & Financial Engineering
Q&A with students



Els Godecharle, PhD
works in Melbourne with KPMG as data scientist - manager



Roel Verbelen, PhD
works in Sydney with Fintly Consulting as statistician

May 17, 9am CEST

Alumni stories in Actuarial & Financial Engineering
Q&A with students



Marie Michaelides, MSc
works in Montreal as PhD student



Lawrence Verheye, MSc, FCAS, FCIA
works in Toronto with Economical Insurance as manager, modelling & pricing analytics



Charl Marais, MSc
works in Paris with Europ Assistance as actuary

May 20, 5pm CEST

Excellence of Science grant has been awarded for research on inclusive insurance

In December 2021 the Research Foundation Flanders (FWO) and its counterpart in the Wallonia-Brussels Federation (F.R.S. - FNRS) awarded an Excellence of Science grant to the ASTeRISK project: *'Actuaries and STatisticians endeavour to design innovative, inclusive insurance products in a changing RISK landscape'*. Prof. Katrien Antonio (as principal investigator, i.e. PI) and prof. Jan Dhaene (as coPI) will coordinate a team of professors in actuarial science and (bio)statistics, from both KU Leuven and UCLouvain (with prof. Michel Denuit and prof. Donatien Hainaut from Louvain's actuarial science department). The team will design methodological contributions in data science methods for high dimensional insurance data, and develop actuarial and statistical foundations of inclusive and fair insurance products, as well as peer-to-peer insurance systems.

Find out more about the team and the project, see eos-asterisk.be

Read more about the Excellence of Science research program, see eosprogramme.be. This program wants to promote joint research between researchers in the Flemish and French-speaking community by funding joint fundamental research projects in any scientific discipline.

Breaking new ground with contributions to the section 'Onder professoren' ('Among professors') in the Dutch magazine 'De Actuaris'

The Royal Dutch Actuarial Association's magazine De Actuaris ('The Actuary') is breaking new ground with a brand new section in its magazine 'Onder professoren' ('Among professors'). In this section, professors in actuarial science explain the core of a recent scientific article to the readers of the magazine.

In last December's issue, prof. Katrien Antonio took up the challenge and discussed her work 'Modelling the occurrence of events subject to a reporting delay via an EM algorithm' (with dr. Roel Verbelen, prof. Gerda Claeskens and dr. Jonas Crevecoeur), published in Statistical Science.

Prof. Jan Dhaene took over in the issue of February 2022, with a contribution on 'Risk sharing and peer-to-peer insurance'.

Read the article by Katrien Antonio [here](#) and the article by Jan Dhaene [here](#).

Doctoral defences: Sander Devriendt and Roel Henckaerts

- On September 14 2021 Sander Devriendt successfully defended his PhD thesis *'Sparse predictive modeling techniques with applications in insurance pricing and mortality forecasting'*. Sander is now working as a quantitative analyst for internal models with the National Bank of Belgium.

Read more about Sander's thesis and the composition of the jury, www.kuleuven.be/doctoraatsverdediging/fiches/3H15/3H150280.htm

- Roel Henckaerts celebrated his graduation as doctor in business economics on October 15, 2021 with a thesis on *'Insurance pricing in the era of machine learning and telematics technology'*. After his graduation Roel joined AI startup Prophecy Labs as data scientist.

More on Roel's work via www.kuleuven.be/doctoraatsverdediging/fiches/3H16/3H160389.htm

Congratulations, Sander and Roel!



(from left to right: prof. Jan Dhaene, prof. Dieter Smeulders, prof. Jan De Spiegeleer, dr. Roel Henckaerts, prof. Katrien Antonio and prof. Bart Baesens; international jury members prof. Marie-Pier Côté from Laval and prof. Xavier Milhaud from Lyon participated online)

Best paper award

During the 'United As One: 24th International Congress on Insurance: Mathematics and Economics' (July 5-9, 2021) one of the IME Maplesoft Best Student Paper Awards was awarded to former PhD student Roel Henckaerts, with his work *The added value of dynamically updating motor insurance prices with telematics collected driving behavior data*. Well done, Roel! Nice to bring one of these awards home to Leuven!

The Insurance research team at KU Leuven is expanding, also internationally, with 5 new PhD students

- Lorenzo Marchi holds an MSc in Statistics from Bologna University and works on a joint research project with the actuarial research team of the University of Melbourne.
- Freek Holvoet recently graduated from our MSc program in Actuarial and Financial Engineering. Freek previously worked with Delta Lloyd and Nationale Nederlanden before joining the PhD program.
- Biwen Ling holds a Master's degree in Actuarial Science from the University of Illinois Urbana-Champaign and a Bachelor's degree in Applied Mathematics from Nankai University.
- Yves-Cédric Bauwelinckx graduated from KU Leuven with a Master's degree in both Computer Science and Actuarial and Financial Engineering. Yves-Cédric works on a joint project with University of Antwerp colleague prof. Tim Verdonck.
- Churui Li holds a Master's degree in Actuarial Science from the University of Illinois Urbana-Champaign and a bachelor's degree in Risk Management and Insurance from Shandong University. Churui works with supervisors prof. Jan Dhaene and prof. Gertjan Verdickt from KU Leuven's Finance group.

We warmly welcome the new members and are proud of the diverse and international composition of the team!

More detailed PhD staff profiles via feb.kuleuven.be/drc/LRisk/phd-students/LRiskPhDStudents

Emeritus celebration Jan Beirlant

To thank prof. Jan Beirlant for his many years of service to his Alma Mater and to honour his efforts and achievements, the Insurance group co-organized a scientific meeting, covering the various fields of expertise in which prof. Jan Beirlant has been active during his academic career, followed by an academic session celebrating his engagement in academia, society and industry.

Both events took place on the last day of Jan's active academic professorship, 30 September 2021, and the first day of his well-deserved emeritus life, 1 October 2021.

Many A&F members took courses with Jan. Our alumni community is very grateful for all he did for the actuarial program. We look forward to seeing Jan at one of our future events!

Read more about the emeritus celebration program: wis.kuleuven.be/events/2021EmeritaatJanBeirlant



(from left to right: prof. Valerie Chavez-Demoulin from Lausanne, prof. Jan Beirlant, prof. Hansjoerg Albrecher from Lausanne and prof. Paul Embrechts from ETH Zurich)

More pictures available at [Flickr](#). (Photo credits: Inge Van den Heuvel, [eye-flash.be](https://www.eyeflash.be))

Katrien Antonio Actuary of the Year 2021



Last but not least, we are very proud of Katrien Antonio being named Actuary of the Year 2021 in the Netherlands!

A dedicated jury, appointed by Actuaris.info, awarded Katrien the title on October 7 2021. This achievement emphasises Katrien's leading position in the scientific development of the actuarial field. Her in-depth knowledge, vision on the actuarial profession and way of presenting are named as a source of inspiration for many.

Find out more via this [article](#).

Congratulations Katrien!

Closing

We sincerely hope you enjoyed reading this April 2022 newsletter. We envisage to organise a 2022 event in October, more information will follow soon. In the meantime, we welcome you to join our [LinkedIn group](#) or to get in touch via email contact@actuarialfriendsleuven.be. Suggestions for improvements of our A&F community are also more than welcome.

Best regards,

Katrien A., Cedric, Siska, Katrien G.



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