

Performativity and the Governance of Actuarial Models

February 13 & 14, FMSH, Paris

Tuesday 13 February

- 9.00 – 10.00 **Coffee and registration**
Amphitheatre François Furet, EHESS 105 bd Raspail
- 10.00 – 10.15 **Welcome and opening remarks**
Christian Walter, Fondation Maison des Sciences de l'Homme
- 10.15 – 11.00 **Keynote**
Hubert Rodarie, Deputy CEO of SMA Insurance Group
Chaired by Christian Walter, FMSH
- 11.00 – 11.15 **Coffee break**
- 11.15 – 12.00 **Keynote**
John Hibbert, founder of Barrie & Hibbert, Edinburgh, *Some perspectives on a 21st Century revolution in financial risk management practices in long-term savings and insurance*
Chaired by Donald MacKenzie, University of Edinburgh
- 12.00 - 13.30 **Lunch**
- 13.30 – 15.30 **Actuarial Modelling** (Room 13, EHESS 105 bd Raspail)
Chaired by Natascha van der Zwan, University of Leiden

Fytros Charalampos, Lancaster University, *The Financialization of Risk Liabilities: Folding the Actuarial*

Arjen van der Heide, University of Edinburgh, *Hybridity, 'Rough Edges' and Politics: British Actuaries and the Ontologies of Modelling*

Anne van der Graaf, Sciences Po, *Creating a Body of Health: Calculating Insurance risks and wealth*

Wilhelm Benjamin, Justus Liebig Universität Gießen / Universität Erfurt, *United in diversity? Insurance and the production of systemic risk*
- 15.30 – 15.45 **Tea break**
- 15.45 – 17.45 **Actuarial Expertise** (Room 13, EHESS 105 bd Raspail)
Chaired by Jessica Weinkle

Natascha van der Zwan, University of Leiden, *The Actuary and the Welfare State*

Yasmine Chahed, London School of Economics & Zsuzsanna Vargha, University of Leicester, *'At the press of a button': changing relationships and professional expertise in the UK pension market*

Yally Avrahampour, London School of Economics and Political Science, *The Actuary in the Division of Expert Labour*

David Teira, UNED, Antonio Heras, Complutense University of Madrid, & Pierre-Charles Pradier, Université Paris, *Actuarial Fairness Counter-Performed*

Wednesday 14 February

- 10.00 – 10.15 **Coffee**
Room BS1-28 & BS1-05, 54 bd Raspail
- 10.15 – 11.00 **Keynote**
Donald MacKenzie, University of Edinburgh, *From Broken Hearts to a Global Crisis: An Actuarial Model and the Biography of a Mathematical Object*.
Chaired by Anne van der Graaf, Sciences Po
- 11.00 – 11.15 **Coffee break**
- 11.15 – 12.45 **Governance of Actuarial Models**
Chaired by Yally Avrahampour, London School of Economics and Political Science
Kamal Armel, ARMEL Consulting, & Frederic Planchet, ISFA, *How to Define the Quality of an Economic Scenario Generator for Calculating the Economic Value of a French Savings Contract in €?*
Sabrina Abib, *From risk modelling to risk of regulation: how can we think the emergence of a total and contextual ethics on financial markets*
Israel Klein, Hebrew University of Jerusalem, *The Gap in the Perception of GAAP*
- 12.45 - 14.00 **Lunch**
- 14.00 – 14.45 **Keynote**
Christian Walter, FMSH, *From real world probability measure to risk neutral models: the 'second quantisation' of finance and its ethical, legal and social implications*
Chaired by Zsuzsanna Vargha, University of Leicester
- 14.45 – 15.00 **Tea break**
- 15.00 – 17.00 **Reinsurance, Climate Change and Catastrophe Modelling**
Chaired by David Teira, UNED
Zac Taylor and Jessica Weinkle, *Negotiating the Residual: Shifting Enactments of "Actuarial Fairness" in Florida's Public Hurricane Insurer*
Julius Kob, University of Edinburgh, *A History of Catastrophe Modelling*
Alexandros-Andreas Kyrtis, National and Kapodistrian University of Athens, *Innovation and Model Governance in Financial Reinsurance*
Nicholas Taylor, Goldsmiths, University of London, *Actuarial responses to climate-related risks in the United Kingdom*
- 17.00 – 17.15 **Concluding remarks**