

ARBEITSGRUPPE ASTIN, Swiss Association of Actuaries

Chair: Prof. Dr. Mario Wüthrich, RiskLab, ETH Zurich

The Swiss ASTIN chapter (called "Arbeitsgruppe ASTIN") has been founded on October 15, 1967, by the General Assembly of the Swiss Association of Actuaries in Bern. Its initiative went back to Prof. Dr. Hans Ammeter who intended to make the annual meeting of the Swiss Association of Actuaries more attractive to its members. At that time, the Swiss Association of Actuaries was already having two working parties, one on Personal Insurance and one on Data Processing. The foundation of the Swiss ASTIN chapter then formed the third working party of the association. Its first chair was Prof. Dr. Hans Bühlmann. Since its foundation in 1967 the Swiss ASTIN chapter has been organizing scientific sessions every year during the annual meeting of the association.

The Swiss ASTIN chapter has become a very flourishing working party on the scientific side, on the educational side and also on the professional side. It has been (co-)organizing and hosting several international conferences:

- ASTIN Colloquium 1965 in Lucerne (slightly before its foundation)
- International Congress of Actuaries 1980 in Zurich and Lausanne
- ASTIN Colloquium 1990 in Montreux
- ASTIN and AFIR Colloquia 2005 in Zurich
- Insurance Data Science Conference 2019 in Zurich

Many prominent members have been driving the activities of the Swiss ASTIN chapter, among them are Prof. Dr. Hans Bühlmann, Prof. Dr. Josef Kupper, Prof. Dr. Hans Ammeter, Prof. Dr. Erwin Straub, Dr. Fritz Bichsel, Prof. Dr. Marc-Henri Amsler, Prof. Dr. Hans-Ulrich Gerber, Prof. Dr. Paul Embrechts, Prof. Dr. Alois Gisler, Prof. Dr. André Dubey, Dr. Hans Schmitter, Peter Diethelm and Dr. Benedetto Conti.

There have been many influential contributions by members of the Swiss ASTIN chapter in many fields of actuarial science. The Swiss ASTIN chapter has formed the foundation of experience rating and credibility theory (Bühlmann, Straub, Bichsel and Gisler), it has played a fundamental role in the development of collective risk theory (Bühlmann, Gerber), and their members have written fundamental essays in the fields of reinsurance, claims reserving, solvency, quantitative risk management and market-consistent valuation. Many of these developments have been published in the Swiss actuarial journal "Mitteilungen der Vereinigung Schweizerischer Versicherungsmathematiker" and in the international actuarial journal "ASTIN Bulletin".

A small anecdote is the development of the new tariff in 1970 for fire insurance in Switzerland. The working party aimed at developing a risk-based tariff accounting for differences between the different policies. Since data had been scarce the working party derived a new tariff based on the methodology of credibility theory. At that time

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the tariffs had to be approved by the Swiss national regulator. This regulator came, after a careful consideration, to the conclusion that the newly structured tariff was very "sophisticated", however, it preferred a simpler method which required less mathematical skills.

Another story of success of the Swiss ASTIN chapter is that it has been a regular host of ASTIN Bulletin – The Journal of the International Actuarial Association, which appeared for its first time in December 1958. We have chaired ASTIN Bulletin as Editor-in-Chief as follows:

- Prof. Dr. Hans Ammeter (1960-1965)
- Prof. Dr. Hans Bühlmann (1985-1995)
- Prof. Dr. Paul Embrechts (1995-2005)
- Prof. Dr. Mario Wüthrich (since 2018)

Going forward, our aim is to support the actuarial profession in all new (and present) developments. Currently, we have a strong focus on insurance data science and on the integration of computational and algorithmic methods into our profession. We therefore strongly engage in data science projects such as the newly founded Actuarial Data Science working party of the Swiss Association of Actuaries, for more information we refer to www.actuarialdatascience.org. Moreover, we are strongly involved in the development of the international actuarial syllabus, and we engage in international conferences.

Fully in the spirit of Prof. Dr. Hans Ammeter, we continue to organize the scientific part of the annual meeting of the Swiss Association of Actuaries. The list of prominent speakers includes Jan Jung, Gunnar Benktander, Jean Lemaire, Karl Borch, Bruno De Finetti, Christian Hipp, William Jewell, Ragnar Norberg, Phelim Boyle, Marc Goovaerts, and it continues to grow every year. These days, the scientific part of our annual meeting attracts every year more than 200 people. The presentations are given by local and international academics and practitioners and cover topics such as non-life insurance pricing, claims reserving, insurance data science or telematics car driving data.

Chairs of the Swiss ASTIN chapter:

- Prof. Dr. Hans Bühlmann (1967-1970)
- Prof. Dr. Josef Kupper (1971-1979)
- Dr. Fritz Bichsel (1979-1985)
- Prof. Dr. Hans-Ulrich Gerber (1985-1989)
- Prof. Dr. André Dubey (1989-2004)
- Dr. Hans Peter Boller (2004-2009)
- Dr. Benedetto Conti (2010-2015)
- Prof. Dr. Mario Wüthrich (since 2016)