# 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.

# **ASTIN Bulletin**

Volume 55	Issue 3
CONTENTS	
Editorial Editorial: Special issue on risk sharing An Chen, Steven Vanduffel and Ruodu Wang	487
Research Articles Worst-case reinsurance strategy with likelihood ratio uncertainty DAVID LANDRIAULT, FANGDA LIU AND ZIYUE SHI	492
On the optimality of linear residual risk sharing Jiajie Yang and Wei Wei	514
Pareto-optimal peer-to-peer risk sharing with robust distortion risk measures Mario Ghossoub, Michael B. Zhu and Wing Fung Chong	537
Impact of insurers' technology accessibility as private information on market structure JIEYU LIN AND YAN ZENG	564
Risk-sharing rules for mortality pooling products with stochastic and correlated mortality rates Yuxin Zhou, Len Patrick Dominic Garces, Yang Shen, Michael Sherris And Jonathan Ziveyi	585
Pareto-optimal risk exchange in a continuous-time economy: Application to target benefit pension CHENG TAO, YANG SHEN AND TAK KUEN SIU	615
Fairness and risk sharing in integrated LRD-tontine schemes under Volterra mortality risk JINGWEN KANG, ZHUO JIN, LINYI QIAN AND NAN ZHANG	
Multi-asset return risk measures Christian Laudagé, Felix-Benedikt Liebrich and Jörn Sass	668
Time-varying pareto optimal risk sharing for annuities HAMZA HANBALI, HIMASHA WARNAKULASOORIYA AND JESSICA WAI YIN LEUNG	695
Optimal design of fixed and variable costs in peer-to-peer insurance with heterogeneous risk	
TIM J. BOONEN, ZE CHEN AND WENTAO HU  Some remarks on the effect of risk sharing and diversification for infinite mean risks	721
ALFRED MÜLLER A redistributive GSA scheme to cope with socio-economic mortality differentials	747
Maria Aragona, Luca Regis and Elena Vigna	757



For further information about this journal please go to the journal web site at:

cambridge.org/asb

