Deep Learning for Actuarial Modeling

36th International Summer School of the Swiss Association of Actuaries
8-12 September 2025
University of Lausanne
Ronald Richman, Salvatore Scognamiglio and Mario Wüthrich

Monday	Tuesday	Wednesday	Thursday	Friday
9:00-10:15 Introduction Wüthrich	8:30-10:00 Feed-forward Nets Scognamiglio	8:30-10:00 Attention Layers Scognamiglio	8:30-10:00 LocalGLMnet Richman	8:30-10:00 Explainability & Quantiles Richman/Scognamiglio
10:15-10:45 Coffee Break	10:00-10:30 Coffee Break	10:00-10:30 Coffee Break	10:00-10:30 Coffee Break	10:00-10:30 Coffee Break
10:45-12:00 GLMs and EDF Wüthrich	10:30-12:00 Fitting Networks Wüthrich	10:30-11:15 Embedding Layers Scognamiglio	10:30-12:00 Credibility Transformer Richman	10:30-12:00 Kolmogorov-Arnold Nets Richman
12:00-14:00 Lunch Break	12:00-14:00 Lunch Break	11:50- Excursion	12:00-14:00 Lunch Break	12:00-12:30 Closing Ceremony
14:00-15:00 Deep Learning Richman	14:00-15:00 Balance Property Wüthrich		14:00-15:00 RNN & High-Cardinality Wüthrich	
15:00-15:30 Coffee Break	15:00-15:30 Coffee Break		15:00-15:30 Coffee Break	
15:30-17:00 Exercise 1 Richman	15:30-17:00 Exercise 2 Scognamiglio		15:30-17:00 Exercise 3 Wüthrich	