Parallel Session Schedule

IARC 2023

July 23 – 24, 2023

Yogyakarta Indonesia

Sunday, July 23, 2023			
Parallel Session 1 (Grand Borobudur Ballroom) – General Insurance **Chairperson:** Restu Ananda Putra, S.Si., M.Aktr.			
Time (WIB)	**Abstract ID**	**Title**	**Presenter**
15.30 – 15.45	ABS1686760814	Crop Insurance Based on Total Loss: Protection of Farmers Against the Risk of Crop Failure	Ahmad Fuad Zainuddin
15.45 – 16.00	ABS1686755181	A Bayesian Approach to the Classic and Optimal Bonus-Malus Systems in Pure Premium Calculations of Vehicle Insurance	Utriweni Mukhaiyar
16.00 – 16.15	ABS1686749628	Claim Risk Measurement of Insurance Company using Value at Risk	Ainun Mawaddah Abdal
16.15 – 16.30	ABS1686731394	The Relationship between Customer Locations and Claim Products using Correspondence Analysis and Flow Graphs	Yuli Sri Afrianti

Time (WIB)	Abstract ID	Title	Presenter
16.30 – 16.45	ABS1686725818	Implementation MAIPARK Catastrophe Modelling for Flood Insurance Pricing	Rico Fernando Nainggolan & Hengki Eko Putra
16.45 – 17.00	ABS1686240091	Modeling The Risk of Financial Loss Due to The Baribis Fault Earthquake Using Vine Copula in DKI Jakarta Province	Espreilla Harin Widhastika

Parallel Session 2 (Sambisari I) – Life Insurance
Chairperson:
Yunita Wulan Sari, S.Si., M.Sc.

Time (WIB)	Abstract ID	Title	Presenter
15.30 – 15.45	ABS1686756292	Pure Premium Model of Joint-Life Insurance for Critical Disease Diabetes Mellitus with Markov Chain Approach	Maria Zefanya Sampe
15.45 – 16.00	ABS1686247131	Construction of Multiple Decrement Tables using the Common Distribution of Decrements Assumption	Ady Febrisutisyanto
16.00 – 16.15	ABS1686242700	Calculation of the Premium for Joint Life Insurance of Married Couple Using Kumaraswamy Mortality Rates	Pida Mahani
16.15 – 16.30	ABS1686221415	Provision for Adverse Deviation (PAD) Calculation on Long-Term Care (LTC) Insurance Reserve Risk Using Continuous Markovian Chain	Yalela Sa'adah
16.30 – 16.45	ABS1686202980	Contingent Life Insurance Premium and Policy Value using Gamma-Gompertz Mortality Distribution Model	Ruhiyat Ruhiyat

Time (WIB)	Abstract ID	Title	Presenter
16.45 – 17.00	ABS1685930057	Cluster Analysis of Province Case Mix Index on Indonesian National Health Security (BPJS Kesehatan) System	Raditya Prabaswara

Parallel Session 3 (Sambisari II) – Predictive Analytics and Others

Chairperson:

Endah Rokhmati, Ph.D.

Time (WIB)	Abstract ID	Title	Presenter
15.30 – 15.45	ABS1686748814	Modeling Claims Filed and Paid on Health Insurance Using the Hybrid ARIMA-Copula Method	Ameilea Chealsea Ekaputrie
15.45 – 16.00	ABS1686739289	Optimal Control Approach to Data Graduation	Agah D. Garnadi
16.00 – 16.15	ABS1686731644	Application of Generalized Linear Model to Estimate Weather Factors on Flood Occurrences in Balikpapan	Primadina Hasanah
16.15 – 16.30	ABS1686057132	Multiperiod Mean-Variance Portfolio Model with Constraints	Dila Puspita
16.30 – 16.45	ABS1686660392	The Application of Spatial-Temporal Inhomogeneous Model in Forecasting Healthcare Expenditures	Fera Rusanti
16.45 – 17.00	ABS1686195974	Clustering of Disaster Prone Areas in Java Island	Mey Lista Tauryawati

Monday, July 24, 2023

Parallel Session 4 (Grand Borobudur Ballroom) – General Insurance

Chairperson:

Mila Novita, M.Si.

Time (WIB)	Abstract ID	Title	Presenter
15.30 – 15.45	ABS1686229359	Predicting Frequency and Severity of National Health Insurance Claims Using Generalized Linear Models	Nadiyatul Ghina
15.45 – 16.00	ABS1686221409	Modeling the Spatial Dependence of Financial Losses Due to Earthquakes on the Baribis Fault: A Case Study on Building Damage in DKI Jakarta Province	Wilan Sutisna
16.00 – 16.15	ABS1686219380	The Construction of Event Loss Tables of Residential Properties in each Kota/Kabupaten in Papua Region, Indonesia, based on the Probability Distribution of the Tectonic Earthquake Moment Magnitudes	Vincensius Ferer Christian Wirasugema
16.15 – 16.30	ABS1686115895	Measuring the Risk Aversion of Health Insurance Participants for Coordination of Benefits Scenario in Indonesia	Erica Grace Simanjuntak
16.30 – 16.45	ABS1686115818	Actuarial Modeling for Coordination of Benefit Scheme of Indonesia's Mandatory Health Insurance	Vieri Koerniawan
16.45 – 17.00	ABS1686670192	Reserving with a Simulation-Based Approach and Its Application to Risk Adjustment Under IFRS 17	Anggia Somya Sita
Parallel Session 5 (Sambisari I) – General and Life Insurance **Chairperson:** Dr. Atina Ahdika, S.Si., M.Si.			
Time (WIB)	**Abstract ID**	**Title**	**Presenter**

Time	Abstract ID	Title	Presenter
15.30 – 15.45	ABS1685181680	The Earthquake Risk of Financial Assets	Sutawanir Darwis
15.45 – 16.00	ABS1685076717	Monte-Carlo Simulation for Risk Management of Cyber Insurance	Helena Margaretha
16.00 – 16.15	ABS1686749648	Mortality Projection: Heligman-Pollard Indonesian Life Table Construction and Mortality Rate Forecasting Using Lee-Carter Method	Achmad Jamil
16.15 – 16.30	ABS1686641292	Morbidity Rate of Catastrophic Diseases in JKN Program 2016-2021	Wartika Syilviana Hasibuan
16.30 – 16.45	ABS1686270500	Nowcasting Population using Support Vector Regression (SVR) and Multi-Output Support Vector Regression (M-SVR)	Riyan Zulmaniar Vinahari
16.45 – 17.00	ABS1686241957	Determination of Tabarru Premium in Takaful Unit-Link using Black Scholes Model	Nursiti Azirah

Parallel Session 6 (Sambisari II) – General Insurance and Finance

Chairperson:

Era Setya Cahyati, S.Si., M.Sc.

Time (WIB)	Abstract ID	Title	Presenter
15.30 – 15.45	ABS1686758645	The Influence of Link Function on Limited Fluctuation and Partial Credibility	David Eurico
15.45 – 16.00	ABS1686282795	Comparison of Binomial and Trinomial Methods in Bermudan Option Pricing	Donny Citra Lesmana

16.00 – 16.15	ABS1686272941	Optimal Safety Loading Estimation Using Ruin Probability Approach	Kezya Fabian Ramadhan
16.15 – 16.30	ABS1686232193	Predicting Conditions of the Stock Market Using Hidden Markov Models	Berlian Setiawaty
16.30 – 16.45	ABS1686238884	Stock Price Modeling Using Geometric Brownian Motion And Deep Learning	Randhy Pratama
16.45 – 17.00	ABS1686730831	Estimation of Structural Losses Due to Earthquakes in the Special Region of Yogyakarta	Jerremy Stanley Hermanto
17.00 – 17.15	ABS1686758314	Robust Path Analysis Development for Indonesian Economic Growth Determinants	Fitri Catur Lestari