european actuarial academy

ANNOUNCEMENT

EAA Web Session

ALM in Insurance: From Classic Frameworks to AI-Driven Intelligence

16 March 2026 | 10:00-12:15 CET | online

Introduction

Asset-Liability Management (ALM) sits at the heart of insurance company valuation, risk management, and strategic decision-making. In this two-part web session, we will explore both the foundations and the future of ALM modeling software.

In the first part, participants will discover the fundamental need for ALM models in insurance. We will begin with a review of core accounting concepts—balance sheet, income statement, and cash flow statement—and examine how traditional ALM approaches emerged to link assets and liabilities. The session will then show how modern ALM models transform a *book-value* balance sheet into an *economic* one, supporting market-consistent valuation, solvency monitoring, and financial strategy optimization. We will also review the main building blocks of an ALM modeling framework: risk-neutral valuation, economic scenario generation (ESG), asset modeling, liability modeling, and financial and crediting strategy components.

In the second part, we will explore how ALM modeling is evolving in the era of artificial intelligence and advanced technologies. Actuarial models, once limited by deterministic frameworks and static documentation, are now entering a new phase of interactivity, automation, and explainability.
We will discuss how actuaries can leverage modern AI capabilities—such as large language models (LLMs) combined with retrieval-augmented generation (RAG), tool calling, and agentic AI assistants using the Model Context Protocol (MCP)—to fundamentally enhance ALM workflows. These technologies allow models to become context-aware, self-documented, and collaborative, transforming the way teams build, maintain, and interpret ALM projections.
Through concrete examples and real-life use cases, participants will discover how AI-driven tools can bring new dimensions to traditional ALM environments:

- **Transparency** — AI can automatically explain model assumptions, logic, and sensitivities in plain language, improving governance and auditability.
- **Interactivity** — Analysts can query complex ALM results or scenario outcomes through natural language interfaces, without navigating dense code or reports.
- **Intelligence** — Virtual assistants can help design simulations, generate test scenarios, or detect inconsistencies between asset and liability models.

Participants

This session is designed for:

- Actuaries and risk professionals involved in ALM, valuation, and risk management
- Model developers and data scientists working with financial projection tools
- Insurance executives seeking to understand the strategic and technological evolution of ALM
- Anyone interested in the intersection of actuarial modeling and AI innovation

Purpose and Nature

The web session aims to:

- Demystify the role of ALM models in insurance valuation and financial management.
- Explain how these models are built, from accounting foundations to simulation and projection frameworks.
- Highlight key challenges and best practices in implementing and maintaining an ALM platform.
- Showcase the transformation of ALM through technology, focusing on the integration of AI, automation, and intelligent assistants.
- Inspire actuaries to adapt their skills and thinking to a rapidly changing modeling landscape.

The session will combine educational content, conceptual illustrations, and live demonstrations from Solvencii's R&D initiative—Solvencii Lab—and its AI assistant, Solvencii Copilot, designed to support actuarial teams in their modeling and analysis workflows.

Language

The language of the web session will be English.

Lecturer

Duc Hien Vu

Duc Hien, a Fellow of the French Institute of Actuaries (*Institut des Actuaires*), brings over a decade of experience in the insurance industry, spanning both consulting and corporate roles. Specializing in life insurance, investments, asset and liability management (ALM), and Solvency II, he combines technical expertise with a passion for innovation. He also teaches Actuarial Science and Risk Management in Master's programs at Dauphine University. In his free time, he enjoys exploring programming, web development, and artificial intelligence. In September 2023, Duc Hien left his corporate career to launch Solvencii, a start-up dedicated to transforming actuarial and financial modeling.

Preliminary Programme

Monday, 16 March 2026

10:00-10:10	Welcome & Introduction
10:10-11:00	Part I - Foundations of ALM Modeling in Insurance
11:00-11:15	Break
11:15-12:05	Part II - The Future of ALM in the Age of Artificial Intelligence
12:05-12:15	Q&A

All the above times are given in CET (Central European Time).

Fees & Registration

Early Bird Registration Fee (until 2 February 2026):

- For private customers in the EU: €160.00 + VAT of the billing country (example Germany: €190.40 incl. 19% VAT)
- For private customers outside the EU: €190.40 (incl. 19% VAT)
- For businesses within the EU (excl. Germany, with valid VAT ID): €160.00 (net, reverse charge applies)
- For businesses in Germany: €190.40 (incl. 19% VAT)

Regular Registration Fee (from 3 February 2026):

- For private customers in the EU: €210.00 + VAT of the billing country (example Germany: €249.90 incl. 19% VAT)
- For private customers outside the EU: €249.90 (incl. 19% VAT)
- For businesses within the EU (excl. Germany, with valid VAT ID): €210.00 (net, reverse charge applies)
- For businesses in Germany: €249.90 (incl. 19% VAT)

Important VAT Information:

- For private customers with a billing address in an EU country: VAT will be charged at the applicable rate in the country of the billing address. The final amount, including VAT, will be calculated upon invoicing.
- For customers with a non-EU (third country) billing address: Only a non-company billing address is accepted for VAT compliance reasons. 19% VAT applies to all non-EU private customers.
- For businesses within the EU (excluding Germany), Iceland, Liechtenstein, Norway, Switzerland, and the UK with a valid VAT ID: The reverse charge mechanism applies (net price; VAT will not be charged). Please ensure your valid VAT ID is entered correctly during registration.
- For all customers with a billing address in Germany: 19% VAT applies.

Please submit your registration using this online form. Closer to the event, you will receive further login details to join the web session.

Your registration is binding. Cancellation is only possible up to 2 weeks before the first day of the event. If you cancel later, the full participation fee is due. You may appoint someone to take

your place but must notify us in advance. EAA has the right to cancel the event if the minimum number of participants is not reached.

We will send you an invoice via email. Please allow a few days for handling. Please always give your invoice number when you effect payment. All bank charges are to be borne by the participant.

Registration is open until two working days before the web session. If registration has already been closed for this web session, please call us or send an email to contact@actuarial-academy.com in order to find out whether a late registration is still possible.

Technical Requirements

Please check with your IT department if your firewall and computer settings support web session participation (the programme Zoom will be used for this online training). Please also make sure to join the web session with a stable internet connection.

CPD

For this web session, the following CPD credits are available under the CPD scheme of the relevant national actuarial association:

Austria:	2 points
Belgium:	2 points
Bulgaria:	3 points
Croatia:	individual accreditation
Czechia:	2 hours
Denmark	2 credits
Estonia:	2 hours
Finland:	2 points
France:	12 points
Germany:	2 hours
Greece:	3 points
Hungary:	2 hours
Iceland:	2 credits
Ireland:	2 hours
Italy:	individual accreditation
Latvia:	2 hours
Lithuania:	2 hours
Netherlands:	approx. 2 points (individual accreditation)
Norway:	2 points
Poland:	2 hours
Portugal:	2 hours
Serbia:	2 hours
Slovakia:	individual accreditation
Slovenia:	individual accreditation

Spain:	CAC: 2 hours, IAE: 2 hours
Switzerland:	individual accreditation
USA:	SOA (Section B): up to 2.4 hours

No responsibility is taken for the accuracy of this information.