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 Lecture 1 Wüthrich	8:30-10:00 Feed-forward Networks Lecture 4 Scognamiglio	8:30-10:00 Ensembling & Neg.Sampling Lecture 7 Scognamiglio	8:30-10:00 ICEnet & Regularization Lecture 9 Richman	8:30-10:00 Transformer & Credibility Lecture 12 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 Lecture 2 Wüthrich	10:30-12:00 Fitting Networks Lecture 5 Scognamigilio	10:30-11:15 Auto-calibration & Balance Lecture 8 Wüthrich	10:30-12:00 LocalGLMnet Lecture 10 Wüthrich	10:30-12:00 Foundation Models & ICL Lecture 13 Richman
12:00-14:00 Lunch Break	12:00-14:00 Lunch Break	11:30- Lunch 13:45 Bus Departure Excursion	12:00-14:00 Lunch Break	12:00-12:45 Closing Ceremony
14:00-15:00 Deep Learning & CANN Lecture 3 Richman	14:00-15:00 Embeddings Lecture 6 Wüthrich		14:00-15:00 Attention Layers Lecture 11 Scognamiglio	
15:00-15:30 Coffee Break	15:00-15:30 Coffee Break		15:00-15:30 Coffee Break	
15:30-17:00 Exercise 1 GLM example Richman	15:30-17:00 Exercise 2 FNN example Scognamiglio		15:30-17:00 Exercise 3 LocalGLMnet & ICEnet Wüthrich	