Jens Robben

Roetersstraat 11, 1018 WB Amsterdam, the Netherlands

▼j.robben@uva.nl | **▶** Personal website | **□** LinkedIn

RESEARCH INTERESTS

In general: Actuarial Science, Data Science, Machine Learning, Applied Statistics

In particular: Life Insurance, Mortality Modeling, Climate Risk, Non-Life Insurance, Reserving

ACADEMIC POSITIONS

University of Amsterdam Postdoctoral researcher in Actuarial Science	2024 - Present
KU Leuven Part-time lecturer in Actuarial Science	2025 - Present
EDUCATION	
KU Leuven PhD candidate in Insurance Supervisor: Katrien Antonio	2020 - 2024
University of Amsterdam Visiting scholar Host: Torsten Kleinow	September 2023
KU Leuven MSc in Actuarial and Financial Engineering - Summa cum laude	2019 - 2020
KU Leuven MSc in Mathematics - Summa cum laude	2017 - 2019
KU Leuven	2014 - 2017

PUBLICATIONS

BSc in Mathematics - Magna cum laude

- J. Robben, K. Antonio, & T. Kleinow (2025). The short-term association between environmental variables and mortality: evidence from Europe. *Journal of the Royal Statistical Society Series A: Statistics in Society*.
- J. Robben & K. Antonio (2024). Catastrophe risk in a stochastic multi-population mortality model. *Journal of Risk and Insurance*, 91, 599–651.
- J. Crevecoeur, J. Robben, & K. Antonio. (2022). A hierarchical reserving model for reported non-life insurance claims. *Insurance: Mathematics and Economics*, 104, 158-184.
- J. Robben, K. Antonio, & S. Devriendt. (2022). Assessing the impact of the COVID-19 shock on a stochastic multi-population mortality model. *Risks*, 10(2), 26, 1-33.

WORKING PAPERS

J. Robben, K. Barigou, & T. Kleinow (2025). Granular mortality modeling with temperature and epidemic shocks: a three-state regime-switching approach. arXiv preprint arXiv:2503.04568.

WORK IN PROGRESS

A machine learning approach to constructing a socio-economic heat vulnerability index using individual-level mortality data

with Andrew Cairns (Heriot-Watt University) and Torsten Kleinow (University of Amsterdam).

Associating socio-economic, demographic, and environmental factors with mortality improvements: a cause-of-death study in Europe

with Séverine Arnold (University of Lausanne) and Eman ElMeaddawy (University of Lausanne).

Demographic and socio-economic determinants of old-age mortality in Belgium and the Netherlands *with Torsten Kleinow (University of Amsterdam).*

A penalized distributed lag non-linear Lee-Carter framework for regional weekly mortality forecasting with Karim Barigou (UCLouvain).

A multi-peril framework for motor insurance claims: unraveling risk drivers of electrified vehicles with Katrien Antonio (KU Leuven) and Dries Van Ceulebroeck (KU Leuven).

CONFERENCES & SEMINARS

- 2026 1st ASTIN Bulletin Conference (Zurich)*
- MLISTRAL 2 (Marseille)*, Climate Change and Insurance (Edinburgh), 28th International Congress on Insurance: Mathematics and Economics (Tartu), Actuarial, Finance, Risk and Insurance Congress (Kenya)†, Insurance Data Science Conference (London), Webinar for the International Actuarial Association Life Section (online)†, Gompertz 200 (Amsterdam), Doctoral school seminar ULB (Brussels)†
- Longevity 19 (Amsterdam), Climate Change and Insurance (Vienna), Webinar for the International Actuarial Association Life Section (online), 27th International Congress on Insurance: Mathematics and Economics (Chicago), Insurance Data Science Conference (Stockholm)[†], Climate change seminar Actuarial society of South Africa (online)[†], KU Leuven, Bayes, and UvA PhD Workshop (Leuven)
- Longevity 18 (London), Modelling and Societal Impact of Longevity and Ageing Conference (Amsterdam), 26th International Congress on Insurance: Mathematics and Economics (Edinburgh), Perspectives on actuarial risks in talks of young researchers (Valencia)[†], RCLR seminar (Amsterdam), Doctoral Seminar (Leuven)
- Insurance Data Science Conference (Milan), European Actuarial Journal Conference (Tartu), Doctoral Seminar (Leuven), Presentation at AG Insurance Campus (Brussels)[†]
- 2021 24th International Congress on Insurance: Mathematics and Economics (online)

(* indicates scheduled, † indicates by coauthors)

TEACHING EXPERIENCE

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2025-	Loss Models (MSc, KU Leuven)	Lecturer
2025-	Advanced Life Insurance Mathematics (MSc, KU Leuven)	Lecturer
2024-	Life Insurance Mathematics (BSc, UvA)	TA for Katrien Antonio
2024-	Introduction Econometrics & Actuarial Science (BSc, UvA)	TA for Frank van Berkum
2024-	Introduction Data Science (BSc, UvA)	TA for Daniël Linders
2024-	Master's Theses in Actuarial Science (MSc, UvA)	Daily supervisor
2024-	Bachelor's Theses in Actuarial Science (BSc, UvA)	Daily supervisor
2024	Advanced Life Insurance Mathematics (MSc, KU Leuven)	Guest lecturer
2020-2024	Loss Models (MSc, KU Leuven)	TA for Katrien Antonio
2020-2024	Master's Theses in Actuarial and Financial Engineering (MSc, KU Leuven)	Daily supervisor
2024	Modelling and Quantifying Mortality and Longevity Risk (35th International Summer School of the Swiss Association of Actuaries)	Lecturer

GRANTS & AWARDS

2025 IAALS Research Grant with Andrew Cairns and Torsten Kleinow (PI, €18,000)

"A Machine Learning Approach to Constructing a Socio-Economic Heat Vulnerability Index Using

Individual-Level Mortality Data"

2025 Finalist for the Netspar PhD Theses Award

2020 AFI Master Thesis Award (KU Leuven, €500)

PROFESSIONAL SERVICE

Referee Insurance: Mathematics and Economics

Astin Bulletin

Scandinavian Actuarial Journal Annals of Actuarial Science European Actuarial Journal

Summer School Teaching team member, 35th International Summer School on Modelling and

quantifying mortality and longevity risk, Swiss Assocation of Actuaries, Uni-

versity of Lausanne (2024)

Fellow/Member Research Centre for Longevity Risk, University of Amsterdam (2024-)

Leuven Research Centre for Insurance and Financial Risk Analysis (2020-2024)

POLICY REPORTS

K. Antonio, S. Devriendt, J. Robben, & D. Sznajder. (2020). Assessing the impact of COVID-19 on the IA BE 2020 mortality projections: a scenario analysis. *Published by the Institute of Actuaries in Belgium.*

K. Antonio, S. Devriendt, & J. Robben. (2020). The IA|BE 2020 mortality projection model for the Belgian population. *Published by the Institute of Actuaries in Belgium*.

SKILLS

Software: R, LATEX, Python

Language: Dutch (native), English (fluent), French (basic)

BIO

Birth: September 7, 1996 **Citizenship**: Belgian

Hobbies: Running, Hiking

REFERENCES

Katrien Antonio

Professor in Actuarial Science

KU Leuven & Universiteit van Amsterdam

■ katrien.antonio@kuleuven.be

▶ Personal website

Torsten Kleinow

Professor in Actuarial Science University of Amsterdam

∠ t.kleinow@uva.nl

Personal website

Jan Dhaene

Professor in Actuarial Science

KU Leuven

■ jan.dhaene@kuleuven.be

▶ Personal website

Karim Barigou

Professor in Actuarial Science

UCLouvain

■ karim.barigou@uclouvain.be

Personal website