

The Working Group on Risk, with the support of the group BFA (SFdS) and of the Institute of Actuaries, has the pleasure to invite you to the Seminar by:



Dr. Christoph HUMMEL
Head of Non-life & Modelling, Secquaero Advisors



May 22, 2013 at 12:30 pm
EEE - ESSEC La Défense, room 104

Multiple Dependencies of Risks: Models for Actuarial Practice

An adequate description of dependencies between risk factors is essential in the assessment of the risk capital with internal models. In this talk a simple modelling tool kit providing insight into a variety of stochastic dependence structures is introduced. By means of unconventional examples some approaches used in practise in the assessment of the capital requirements for Solvency II are challenged. The talk concludes with a discussion on practical applications of the methods presented.



YOU HAVE THE ANSWER

*For any information, please contact
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<http://crear.essec.edu/working-group-on-risk/meetings-schedule/2012-13>

Dr. Christoph HUMMEL

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Christoph Hummel is Head of Non-Life & Modelling at Secquaero Advisors, a specialist consultancy and investment fund provider based in Switzerland with a competence focus on insurance risk management and intermediation.

From 2000 till 2007 he worked as an actuary at the reinsurance company Converium in the areas of risk aggregation, capital allocation and pricing.

Christoph is a member of the German Actuarial Association and holds a Ph.D. in mathematics from the University of Zürich.

