

Internal Models in Solvency II

26th-28th October
2011

Helsinki
Finland

Solvency II aims to improve the management and regulation of insurance undertakings by the use of risk based management on assets and liabilities. The use of internal models (for parts of the Solvency II process or for the mapping of the complete risk management process) is an important decision in the governance of an insurance company. The target of our seminar is to provide theoretical and practical knowledge concerning theory, use and implementation of Internal Models in Solvency II.

Capital Management and ALM in The New (Solvency II) World

1st/2nd December
2011

Dublin
Ireland

The seminar is suited for actuaries or actuarial trainees who are directly or indirectly involved in issues with regard to Capital and Risk Management and Asset Liability Management within life and PC insurance companies. The aim of the course is to show how the theoretical framework with concern to ALM is constructed and how it is put into practice. Several case studies – to be solved by the participants - will prove the practical application.

Capturing Risks in Insurance Premiums

12th/13th December
2011

Ljubljana
Slovenia

Pricing an insurance product is a process which requires a lot of knowledge and experience. The price is the outcome of the economic process of demand and supply, and it should create profit for insurers. Within the pricing process the insurance company has to first calculate its cost price related to insurance risks embedded in the product. Based on expertise main features of products are set, which are then fine-tuned using actuarial calculation. An important part of pricing is also the underwriting process.

Dynamic Pricing in Non-Life Insurance Markets

February
2012

Brussels
Belgium

The seminar combines actuarial theory, eg. on Generalized Linear Models (GLMs) and demand based pricing, with a simulation game to apply the concepts learned. The target group are persons working within an insurance company with basic statistical background. More information on the seminar will follow shortly.

EAA Series

EAA Series, supported by EAA, inform on actuarial topics and are aimed at students, academics and practitioners in the fields of insurance and finance. In May 2011, the volume "Life Insurance Risk Management Essentials" by Michael Koller was published. All books can be ordered at www.springer.com.