# **EAA Advanced Training**

### **CERA Seminar dates**

Based on the 2011-implemented education and examination system of the German Actuarial Association (DAV), the EAA offers a series of training courses and exams (through DAV) to study for the CERA designation, e.g.: CERA, Module: Classification and Modelling of Risks, 7-9 September 2015, Cologne CERA, Module: Risk Management Tools and Techniques, 10-12 September 2015, Cologne Please find more information and further seminar dates online at www.actuarial-academy.com!

How to Set	Up an	Effective	ORSA
Process?			

The aim of this seminar/case study is for participants to learn based on a practical example how to solve key issues related to the ORSA and Enterprise Risk Management using a standard formula approach. The case study is set up in a way that two solo companies (Non-Life, Life & Health business) of an insurance group are considered. For each of these companies an ORSA process needs to be set up (as part of a larger group). The seminar will be of interest for participants who work for an insurance group or a subsidiary of a group company.

System of Governance SII – An Actuarial Perspective	22/23 June	Vienna
	2015	Austria

This seminar will focus on Pillar 2 topics of Solvency II that relate particularly to the role and tasks of the actuarial function within system of governance. It will start by providing an overview on governance aspects, which are important to understand the role of the actuarial function. The second day will focus on the tasks of the actuarial function, e.g. the report of the actuarial function as well as possible conflicts of interest of the actuarial function. All sessions will be a combination of lectures and interactive discussions.

## Modelling and Validating Mortality under Solvency II

In this seminar we focus on modelling mortality risk, which we define as the risk of unexpected changes in the trend underlying future mortality rates. For the simulation of mortality rates, a wide variety of stochastic models have been proposed in the literature. We will discuss various aspects of mortality model specification, calibration, and application, and provide ideas and practical advice for the implementation of these models. Also examples of modelling portfolio-specific mortality and the validation of mortality models under Solvency II will be discussed.

# EAA Series "Health Insurance -**Basic Actuarial Models**"

In December 2014, the volume "Health Insurance - Basic Actuarial Models" by Ermanno Pitacco was published. It aims at filling a gap in actuarial literature, attempting to solve the frequent misunderstanding in regards to both the purpose and the contents of health insurance products (and 'protection products', more generally) on the one hand, and the relevant actuarial structures on the other. The EAA will offer a seminar based on the book content. Please find more details soon on our new website www.actuarial-academy.com.

European Ectuarial Ecademy

#### www.actuarial-academy.com

September 2015

#### Cologne Germany

11/12 June 2015

Stockholm 28/29 May 2015 Sweden

5/15