

Diversification within Solvency II

10/11 May
2012

Berlin
Germany

Diversification arises when an entity has exposure to multiple risks which are not perfectly correlated. It is one of the most important factors in the determination of the total capital requirement under risk based capital regimes such as Solvency II. In this seminar we will discuss the background and practical implications of diversification, in the context of recent global developments. Several techniques for quantifying diversification and modelling of dependencies between risks will be covered.

Actuarial Enterprise Risk Management

Part 1: 21-23 May 2012
Part 2: 5-7 Sept. 2012

Budapest
Hungary

To become a fully qualified member of your actuarial association, it is required to complete a course of study in line with the association's syllabus and to meet other conditions. The EAA course on Actuarial Enterprise Risk Management consists of a number of topics that are based on the new requirements of the Groupe Consultatif Core Syllabus passed in 2011. The aim is to provide the technical skills to apply the principles and methodologies studied under actuarial technical subjects for the identification, quantification and management of risks.

Risk Aggregation in the Context of Solvency II

14/15 June
2012

Prague
Czech Republic

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Own Risk & Solvency Assessment (in the Context of Solvency II)

19/20 June
2012

Prague
Czech Republic

It is the aim of this seminar that the participants get an overview of the requirements and ideas how practical solutions could look like. Specific focus will be given to the link between risk and business strategy including the definition of risk appetite and limits, the quantitative and qualitative risk identification process as well as the validation of internal model and standard formula assumptions for the ORSA. Moreover, the focus will be on the projection of risk capital and own funds, stress testing and capital management based on a mid to long term view.

EAA Summer Seminar: European Developments on Pension

4-6 July
2012

Utrecht
The Netherlands

Pensions in Europe will never be the same again! With the introduction of the Green Paper on pensions in July 2010 a process of change has been started. As a consequence of the Green Paper EIOPA was asked by the European Commission to advise about the revision of the current IORP-directive in 2011. Two important parts of the EIOPA-advice relate to the introduction of a holistic balance sheet and to improve the communication towards all stakeholders including beneficiaries. On both topics actuaries have an important role to play!