



Community Event

September 9 and 10, 2010

Venue: „Einstein Congress“, Berneggstr. 2, St. Gallen, +41 71 227 55 55
For hotel booking mention “Annual meeting Swiss Association of Actuaries”

Admission: Free, please register either via SAV or via pillarone.org

For further details please visit pillarone.org

Thursday, September 9, 14:30 – 17:30 and 18:30 - ...

Track 1: Issues of Group Regulation, Modelling, Processes

Markus Meier and Dr. Markus Stricker, Intuitive Collaboration

With contributions from

- Dr. Roger Meli, FINMA
- Dr. Peter Bamert, Head Corporate Finance & Risk Management, Helvetia Group

Short presentations from various view points: Regulatory, auditor, risk management, IT.
Plenty of time for discussion.

Issues which might be touched upon are:

- Intra-group capital and risk transfers
- Data issues: Separation of data from the models
- Modeling issues: Architecture for large scale models. Monolytic models versus collaborating entity models, correlation issues, etc.
- What needs to be audited and how?
- Pillars Two and Three of the solvency regime

Track 2: Reinsurance à la Monte Carlo

Munich Re

Interactive case study on how the re/insurance market works: Multiple players, different roles, how dynamics is created. Includes quantitative aspects.

From 18:30 on: Evening program – join the party!



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Friday morning, September 10, 9:00 – 11:00

Track 1

9:00 – 9:45: **Is non-parametric distribution smoothing advantageous?**
Dr. Jessika Walter and Dr. Markus Stricker, Intuitive Collaboration

10:15 – 11:00: **Period models versus models with valuation dates**
Stefan Kunz, Intuitive Collaboration

Track 2

9:00 – 9:45: **Payment patterns and issues of reinsurance in multi-period models**
Markus Meier, Intuitive Collaboration

10:15 – 11:00: **Scalability of compute intensive models**
Dr. Martin Melchior, FH Nordwest and Michael Spahn, Intuitive Collaboration

Hands-on Corner

Experts will be available during the Community Event to

- Help with the installation – bring your laptop along
- Try and discuss one of the publically released models
- Build your own business extension
- Discuss with other community members