

Prime Re Academy – stands for reengineering the academic state-of-the-art into practical applications. It is a “refinery” of useful techniques and important methods, in which longstanding PRS experts train other insurance professionals with hands-on workshops.

Prime Re Academy is pleased to invite you to attend its workshop in Zurich, Switzerland in June 2018. Focus will be set on the following topic:

Actuarial Engineering

The workshop aims at learning or refreshing some actuarial techniques used in the insurance and in the financial industry and their implementation in Excel® and/or VBA. These relatively simple and quick calculations can be used to test more sophisticated softwares, to build prototypes or only to understand how methods work in practice.

The topics addressed in the workshop will include:

- Fundamental programming hygiene in Excel and VBA
- Data smoothing (Whittaker–Henderson, ...)
- Calibrations and model fitting (max likelihood, χ^2 , ...)
- Stochastic simulations (collective models, ...)
- Risk aggregation (copulas, ...)
- Pricing ((G)LM, ...)
- Stochastic reserving (bootstrapping, ...)
- Claims development (neural networks, ...)
- Market risks (cellular automata, ...)

It addresses both, the underlying theory and concepts, as well as their practical implementations with Excel® and VBA templates. In particular, it enables participants to implement the techniques directly on their laptop, to later apply them in their daily assignments.

Target Group

The workshop is designed for all professionals who are interested in actuarial and financial modelling. Participants do not need to be being actuaries or financial engineers, but they will benefit from a good command of Excel® (excluding VBA). In addition, they should be familiar with elementary concepts of insurance, statistics and stochastic modelling.

Conceptual framework

The Prime Re Academy workshops are of technical nature and structured so that theory and practice alternately complement each other, creating a lively learning platform. We simultaneously present on two separate screens the theoretical foundations in PowerPoint® format and the matching practical applications on an Excel® platform. Thanks to the interlocking of theory and practice, the course contents can be taught in a most efficient manner and the participants are challenged intensively.

Participants should bring along their own laptops so that they can implement and test the theoretical concepts with the Excel® prototypes we will hand over to them.

Moreover, to enhance the international learning experience and networking, the workshop starts in the afternoon and includes joint dinners: this way the participants quickly get to know each other and the lecturers, so that promptly a dynamic atmosphere of mutual challenge and know-how transfer sets in. In particular we encourage the participants to steer the focus of the workshop according to their current needs, e.g. with more emphasis on life or property & casualty business.

Dates and Schedule

Wednesday, 27 June 2018	13.30 – 14.00	<i>registration</i>
	14.00 – 18.30	<i>workshop</i>
	18.30 –	<i>dinner</i>
Thursday, 28 June 2018	09.00 – 12.30	<i>workshop</i>
	12.30 – 14.00	<i>lunch</i>
	14:00 – 18.30	<i>workshop</i>
	18.30 –	<i>dinner</i>
Friday, 29 June 2018	09.00 – 12.30	<i>workshop</i>
	12.30 –	<i>lunch</i>

Registration

Registration will be closed after 15 June 2018.

[Actuarial Engineering](#)



Venue

[SCOR Services Switzerland AG, General Guisan-Quai 26, 8022 Zurich](#)

Phone: +41 (44) 639 93 93 (reception)

Dress casual and comfortable.

We suggest that participants from abroad reserve their hotel room in Zurich well in advance. Alternatively, they can ask us for assistance with booking a room at a convenient location.

Fees

CHF 1'600 if paid before or on 1 June 2018

CHF 1'900 if paid after 1 June 2018

CHF 600 for unemployed participants

A discount of CHF 500 for the third participant of the same company will be granted.

These fees are binding and must be transferred latest 15 June 2018 on the Credit Suisse account:

SWIFT: CRESCHZZ80A
IBAN: CH53 0483 5173 5160 0100 0
Beneficiary: Prime Re Academy
c/o Prime Re Solutions AG
Lindenstrasse 2
6340 Baar, Switzerland

The fees include:

- the workshop
- the documentation
- the prototypes in Excel®
- the dinners and lunches
- all Swiss taxes

The fees will be refunded in total in case of cancellation before 15 June 2018 or if the workshop must be cancelled.

CPD Credits

The participants will receive a certificate they can submit to their CPD committee. Members of the Swiss Actuarial Association will automatically be credited with 14 CPD points.

Contact

Gaby Rutledge
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workshops@prime-re-academy.swiss



Lecturers

Dr Frank Cuypers

Has led numerous actuarial engineering and modeling courses and workshops in Europe and Latin America. He comes with a vast lecturing experience and a prominent scientific track-record in modeling complex systems. As a Swiss Re Executive and Chief Actuary at the former Zurich Re in Cologne, he has wide experience in most actuarial disciplines and lines of business, which he has deployed at KPMG and PwC to advise leading providers of financial services and Government Agencies. He is a fully qualified member of the German and Swiss Actuarial Associations (DAV and SAV), which he has served on numerous committees.



Simone Dalessi

Graduated with a M.Sc. in mathematics from the University of Zurich, and comes with significant expertise in statistics and cryptology. He started his actuarial career with PRS, helping (re)insurers in their pricing, reserving, regulatory and solvency issues, and he has been instrumental in establishing several foreign insurer's branch offices in Switzerland. He is a fully qualified member of the Swiss Actuarial Association (SAV).

For more details on their experience and expertise, please click [here](#) or scan the QR-code.

