ERMANNO PITACCO
UNIVERSITY OF TRIESTE

SHORT BIO

Ermanno Pitacco is full professor of Actuarial Mathematics and Life Insurance Technique in the University of Trieste, and academic director of the Master in Insurance and Risk Management in the MIB School of Management in Trieste. He is an actuary and a member of several actuarial associations and committees, among which the Actuarial Association of Europe, the AFIR/ERM Section of the International Actuarial Association (ICA) and the Mortality Working Group of the ICA. He is editor of the Springer Actuarial Series, and coeditor or associate editor of several journals in the field of actuarial mathematics and insurance. Main fields of scientific interest are: life and health insurance mathematics, longevity risk, portfolio valuations. He authored or co-authored papers and textbooks in the field of actuarial mathematics and actuarial techniques. He was awarded with the 1996 INA prize for Actuarial Mathematics from Accademia Nazionale dei Lincei, and the 2011 Bob Alting von Geusau Memorial Prize, together with Annamaria Olivieri, for the best paper published in the ASTIN Bulletin on an AFIR related topic: "Stochastic Mortality: the Impact on Target Capital".

INFORMATION:

datascience.maths.unitn.it/events/spas2019/

UNIVERSITÀ DEGLI STUDI DI TRENTO

Dipartimento di Matematica

ITAS ASSICURAZIONI

STOCHASTIC PROCESSES FOR ACTUARIAL SCIENCES

A SHORT COURSE AT THE DEPARTMENT OF MATHEMATICS

This course aims at introducing technical and financial aspects of the insurance business, with a special emphasis on the actuarial valuation of insurance products.The course has been planned assuming as ta rget students: ● advanced undergraduate and master students in Mathematics and Data Science, having attended courses providing basic notions of Financial Mathematics (interest rates, compound interest, present values, accumulations, annuities, etc.); ● advanced undergraduate and master students in Economics, Business and Finance, with basic competence in Probability (probability distributions,conditional probabilities, expected value, variance, etc); ● professionals and technicians operating in insurance and pension areas, whose job may regard investments, risk analysis, financial reporting, and so on, hence implying communication with actuarial professionals and managers.

SCHEDULE

Monday 2019/02/11 09.00-13.00
Friday 2019/02/15 15.00-19.00
Monday 2019/02/18 09.00-13.00
Friday 2019/02/22 15.00-19.00

DETAILS

- Venue: Polo Scientifico e Tecnologico F. Ferrari
- Language: English
- Credits: - for students of the Department of Mathematics: 3CFU - for students of other Departments information are available at their secretary.
- Admission: max 30 LM students (+ PhD Students)
- Deadline for application: 14 December 2018 23:59