HRVATSKI URED ZA OSIGURANJE U SURADNJI S HRVATSKIM AKTUARSKIM DRUŠTVOM I AKTUARSKOM TVRTKOM TOOLS4F

POZIVA VAS NA DVODNEVNI SEMINAR

Models of Risk in Insurance Companies

Vrijeme održavanja | **23. i 24. ožujka 2016. godine**
| Početak seminara oba dana je ujutro u 9 sati

Predavači | Martin Janeček, Lenka Žváčková i Pavel Zimmermann

Jezik seminara | Engleski

Trajanje seminara | 16 nastavnih sati (2x8)

Mjesto održavanja | Hotel International, Miramarska 24, Zagreb, dvorana Grand Salon II (prizemlje)

Očekivani sudionici | Seminar je prvenstveno namijenjen aktuarima, risk managerima i first level management

Rok za prijavu | 16.3.2016.

Napomena | Poželjno je, ali ne i nužno, da polaznici donesu laptope s MS Excelom, R i Rstudiom ili drugim R editorom.

Sadržaj seminara

23.3.2016:

1. Reserving and premium risk models in non-life insurance

1. Horizon of risk – one year, k-years and "ultimate"
2. Premium risk: Collective model of risk and its application
3. Triangle methods and its application in reserving.
4. Reserve risk: Application of triangle methods in risk management (bootstrap)
5. Extra-large claims, MTPL annuities and its specifics
6. Reserve risk: Micro models of large claims

2. Liability models: in life insurance vol. I.

1. What variables to focus on for which application?
2. Special focus on interest rates - what rates for what purpose? (discounting, profit sharing, investment return, etc.) to use for what application (SII, LAT, ...)

24.3.2016:

3. Liability models: in life insurance vol. II

3. Valuation of financial options and guarantees

4. Asset liability management

1. Reminder of basic assets models and their properties
2. From static ALM (ALM statistics, analysis, ...) to dynamic (dynamic models, investment decisions)
3. ALM reports, their interpretations and possible decisions

5. Operational risk management

1. Basics of operational risk – definition and its specifics
2. Process of the OpRisk management:
    a. risk appetite and strategy
    b. identification
    c. assessment and measurement
    d. mitigation
    e. monitoring
    f. reporting
3. Integration in ORSA process
4. Examples of OpRisk framework models
5. Related risks and its management – reputational, strategic, emerging risks

Hrvatski ured za osiguranje

Predavači:

RNDr. Martin Janeček Ph.D.

Martin has a Ph.D. degree in actuarial science from Faculty of Mathematics and Physics of Charles University in Prague.

He is certified member of International Actuarial Association and active lecture at universities.

He has long-term experience in actuarial practice as leading many projects as independent actuarial consultant (and the owner of actuarial company Tools4F, s. r. o.) for many respected international clients.

Martin's special competencess are in these areas: Life, Value&Risk Management, Assets, Business experience.

Ing. Lenka Žváčková

Graduated from Palacky University and from University of Economics, Prague.

Worked in Pojistovna Kooperativa as an actuary and later as an operational risk manager.

Lenka is presently responsible for operational, reputation and emerging risks in Allianz

Lenka is also a lecturer at the University of Economics, Prague.

Ing. Pavel Zimmermann Ph.D.

Pavel has Ph.D. degree in quantitative methods in economy at University of Economics, Prague.

He has been working for several international insurance companies in risk management and model development since the year 2005 and joined Tools4F in 2013.

Pavel is a member of the Czech Society of Actuaries and head of research teams at universities. He is leading commercial projects and professional courses.

Pavel is also a lecturer at the University of Economics, Prague.

Pavel's focus is on Non-life insurance services, Risk Management & Solvency, Demography, Statistical Analysis & Modeling.

Struktura seminara tijekom oba dana

09:00 – 10:30	■	**Working part**
10:30 – 10:45		*Break*
10:45 – 12:15	■	**Working part**
12:15 – 13:15		*Lunch break*
13:15 – 14:45	■	**Working part**
14:45 – 15:00		*Break*
15:00 – 16:30	■	**Working part**

Naknada za sudjelovanje u specijalističkoj edukaciji

Naknada za sudjelovanje za polaznike zaposlene u društvima koja su članovi Hrvatskog ureda za osiguranje iznosi 2.000,00 kn.

Naknada za sudjelovanje za sve ostale polaznike iznosi 2.800,00 kn, s tim da pravna osoba koja uputi više od 1 polaznika ostvaruje sljedeće **popuste**: za drugog polaznika naknada za sudjelovanje iznosi **2.400,00 kn**, a za trećeg i svakog sljedećeg naknada iznosi **2.000,00 kn**.

Naknade su izražene bez PDV-a.

Osim predavanja i vježbi, u naknadu je uključena literatura koja pokriva program, popis sudionika seminara s podacima za kontakt, potvrda o pohađanju stručnog usavršavanja, ručak i osvježenje u stankama.

Ostale nadolazeće edukacije u organizaciji CEDOH-a

Aktuaristika za neaktuare - životna osiguranja, 29.2.2016.
Pripremni seminar, 1.-3.3.2016.
Ugovor o osiguranju kredita, 11.3.2016.
Temeljni seminar o osiguranju, početak 14.3.2016.
Zastara prava iz ugovora o osiguranju i naknade štete, 23.3.2016.

Risk Management in Insurance Companies, 7.-8.6.2016., u suradnji s HAD-om i Tools4F (opširnije u travnju)

Više saznajte na: http://www.huo.hr/hrv/centar-za-edukaciju-djelatnika-u-osiguranju/16/