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

POZIVA VAS NA DVODNEVNI SEMINAR

Risk Management in Insurance Companies

Vrijeme održavanja | **14. i 15. rujna 2016. godine**
| Početak seminara oba dana je ujutro u 9 sati

Predavači | Martin Janeček, Imrich Lozsi i Ondřej Hradecký

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 managementu

Rok za prijavu | 9.9.2016.

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

SADRŽAJ SEMINARA

14.9.2016.

1a. Solvency II – Current regulatory situation

- Legislation overview
- Closest deadlines

1b. Experience from Pillar 1 and 3 practical implementation

- Case studies, selected topics/issues – potential solutions

2a. ORSA study and implementation experience

- Understanding of own risks
- Comparison with the Standard Formula
- Solvency II results analysis
- Practical case studies

15.9.2016.

2b. ORSA overview and implementation experience – cont.

- Link to risk appetite and business strategy
- Lessons learned from regulatory review in CEE
- Practical case studies

3. Substantial acceleration of life insurance calculations

Approaches allowing for dynamic and stochastic runs in reasonable run-times will be presented.

- Business needs for life insurance models runtimes accelerations (TVFOG, risk management, dynamic ALM, investment strategy testing, …)
- Possible solutions (results of internal Tools4F research demonstrated on real case studies):
  - Sophisticated clustering of the policies into model points
  - CF proxy function based on Deep Analytical Approach
  - CF proxy function based on Interpolation Approach
  - Other approaches
- Real case study results

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 competences are in these areas: Life, Value&Risk Management, Assets, Business experience.

Ing. Imrich Lozsi

- Imrich is a mathematical engineer from the Faculty of Nuclear Science of the Czech Technical University, Prague
- He has been working in the insurance industry since 2000, when he joined the actuarial practice of a Big-4 auditing firm. In this position, Imrich participated in various projects in the Central and Eastern Europe, Russia, Ukraine and UK
- Imrich's main areas of competence include Financial Reporting under IFRS and US GAAP, Value & Risk Management (incl. MCEV and Solvency II).

Ing. Ondřej Hradecký

- Graduated in 2013 from University of Economics in Prague, Faculty of Informatics and Statistics.
- During his studies he became a member of Tools4F
- Ondřej specializes in Solvency II related issues – implementation of Pillar I and Pillar III solution
- His other areas of competence are SII legislation, non-life pricing, MTPL prices monitoring, data mining

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Hrvatski ured za osiguranje

Risk Management in Insurance Companies

14. i 15. rujna 2016. godine

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.

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