

УДРУЖЕЊЕ АКТУАРА РЕПУБЛИКЕ СРПСКЕ
У САРАДЊИ СА
АГЕНЦИЈОМ ЗА ОСИГУРАЊЕ РЕПУБЛИКЕ СРПСКЕ

poziva vas na specijalistički seminar

FORMIRANJE TABLICA SMRTNOSTI

Vrijeme održavanja | Četvrtak i petak, 09. i 10. novembar 2017.

Mjesto održavanja | Hotel Talija Banja Luka

Predavač | Henk van Broekhoven

Jezik seminara | Engleski

Trajanje | 10 sati

Rok za prijavu | 03. novembar 2017.

Naknada za učestovanje | 300,00 KM (cijena je sa uračunatim PDV-om)

U naknadu je uključena literatura koja pokriva program, popis učesnika seminara sa kontakt podacima, potvrda o pohađanju stručnog usavršavanja, ručak i osvježenje u pauzama.

Napomena | S obzirom da će se drugi dan seminara praktične vježbe izvoditi u MS Excel®-u, potrebno je da učesnici ponesu svoje prenosne kompjutere

Informacije i prijave |

- E-mail: edukacija@uars.rs.ba
- Web: www.uars.rs.ba

LIFE TABLE CALCULATION

Thursday and Friday, November 09-10 2017, Hotel Talija Banja Luka

SCHEDULE	
THURSDAY, 09.11.2017	
10:00 – 10:30	Registration
10:30 – 11:30	Best Estimate Mortality
11:30 – 11:45	Coffee break
11:45 – 12:45	Best Estimate Mortality, cont'd
12:45 – 13:35	Lunch
13:35 – 14:45	Mortality development, history and explanations
14:45 – 15:00	Coffee break
15:00 – 16:30	Mortality development, history and explanations (cont.), uncertainty and solvency
FRIDAY, 10.11.2017	
09:00 – 10:00	Recap day 1
10:00 – 10:15	Coffee break
10:15 – 11:15	What can we do in case none or very limited data is available
11:15 – 11:30	Coffee break
11:30 – 13:00	Workshop
13:00 – 14:00	Lunch
14:00 – 15:30	Workshop
15:30 –	Discussions

Program seminara - Syllabus

Day 1

Morning 2 hours

Best Estimate Mortality

- Building Blocks Best Estimate Mortality

- Population mortality

- Mortality for insured populations

Afternoon 3 hours

Mortality development

History of mortality developments in developed countries

- Explanation what we see in the history

- Some models to predict future mortality

- How to use it in other countries

- Emerging countries

- Underdeveloped countries

- Uncertainty

- Solvency II

Day 2

Morning 2 hours

Recap day 1

What can we do in case none or very limited data is available

- Whole Population

- Insured population

- Sometimes only life expectancy is available

Afternoon 3 hours

Workshop

- What to do for your country

- Discussion

- Brainstorming

- Try to end up with a best estimate mortality

- Real figures or a way to get there....

- Possible future appointments to finish mortality models for Bosnia

Predavač

Henk van Broekhoven

Actuary since 1987 (University of Amsterdam and AG/AI)

Worked for Nationale-Nederlanden / ING-Group / NN-group for 47 years

Advising Business Units related to Mortality, Internal Risk Models and Solvency II

Now retired (this year March)

Involved in IAA:

(Chair) Solvency Sub Committee

Mortality Working Group

Regulation Committee

ORSA

Groupe Consultative

Advising CEIOPS in developing Solvency II (particularly Groups and diversification)

Several seminars, presentations

OECD

University Seoul

Rio (University and Congress Actuarial Society)

Etc.

Some Papers/Publications:

2002, North American Actuarial Journal, Market Value of Liabilities Mortality Risk: a practical model (includes the "Van Broekhoven Algorithm")

2004, IAA, A Global Framework for Insurer Solvency Assessment (a vice chair of working party)

2009, IAA, Measurement of Liabilities (As Chair Working group)

Hobbies:

Travelling

Chess

Astronomic / Astrophysical