# EAA Seminar
# "Statistical Methods for Insurance in the Light of Big Data"

## 13/14 June 2016 | Vienna, Austria



Organised by the EAA - European Actuarial Academy GmbH in cooperation with the Österreichische Förderungsgesellschaft der Versicherungsmathematik GmbH (ÖFdV GmbH)

## 1. Introduction

The rapidly progressing digitalization leads to enormous amounts of data which can be used to enhance the core processes of the insurance industry. An important precondition to derive the right decisions from the data is to increase the knowledge on statistical methods.

## 2. Purpose and Nature

The seminar focusses on illustrating the theoretical foundations of traditional and modern statistical methods. The understanding of these foundations is a crucial prerequisite for the practical application of the methods. Practical examples following each theory block create a reference to the insurance industry.

## 3. Participants

Participants should have basic previous knowledge in stochastics and probability theory. No specific statistical knowledge is required.

During this seminar, you will not need a laptop.

**4. Lecturers**

Dr Fabian Winter
Fabian joined the Munich Re Group in 2009 and is responsible for analytics within Munich Health globally. Within this role, he has led a significant number of analytics projects and supported primary insurance companies in the strategical and operational tasks all over the world. He holds a PhD in Politics and Statistics from the University of Heidelberg, Germany. This Doctoral Thesis was performed after he obtained a Diploma in Statistics from the Institute for Statistics in Munich, Germany.

Levent Alkaya
Levent Alkaya joined Munich Re in March 2015 and is working as a data scientist in the reinsurance development department which consults Munich Re's business units by developing analytical solutions across the whole Reinsurance Group. Since then he has participated in a significant number of data analytics projects. He holds a Master of Science in Statistics from the Ludwig Maximilian University of Munich, Germany.

Andreas Bayerstadler
Andreas Bayerstadler joined Munich Re in 2010 and is working as a statistical consultant in Munich Health. He is part of the Business Analytics team which develops analytical solutions and strategies for primary insurance companies. He has been involved in a significant number of client projects. He holds a Diploma in Statistics from the Ludwig-Maximilians-University in Munich, Germany. Currently, he is working on his PhD thesis on modern statistical methods in worldwide health insurance.

**5. Language**

The language of the seminar will be English.

**6. Preliminary Programme**

Monday, 13 June 2016
08.45 - 09.00  Registration
09.00 - 09.15  Introduction & welcome (EAA)
09.15 - 10.45  Introduction to statistics
10.45 - 11.00  Coffee Break
11.00 - 12.30  Introduction to regression theory
12.30 - 13.30  Lunch
13.30 - 15.00  Advanced regression models
15.00 - 15.15  Coffee Break
15.15 - 17.00  Time series and survival analysis
approx. 18.30 Dinner

Tuesday, 14 June 2016
09.00 - 10.45  Unsupervised machine learning
10.45 - 11.00  Coffee Break
11.00 - 12.30  Supervised machine learning
12.30 - 13.30  Lunch
13.30 - 15.10  Structuring of unstructured data
15.10 - 15.15  Concluding remarks, closing of seminar (EAA)

## 7. Fees & Registration

Please register for the seminar as soon as possible because of the expected demand. If there are more persons interested in this seminar than places available we will give priority to the registrations received first. Please send your registration as soon as possible by using our online registration form at www.actuarial-academy.com.

Your registration is binding. Cancellation is only possible up to 4 weeks before the first day of seminar. If you cancel at a later date, the full seminar fee is due. You may appoint someone to take your place, but must notify us in advance. EAA has the right to cancel the event if the minimum number of participants is not reached.

Please always give your invoice number when you effect payment. All bank charges are to be borne by the participant. We will send you an invoice, please allow a few days for handling.

**Your early-bird registration fee is € 790.00 plus 20 % VAT until 13 April 2016. After this date the fee will be € 970.00 plus 20 % VAT.**

## 8. Accommodation

The seminar will take place at the

InterCityHotel Wien
Mariahilfer Str. 112 (Corner Kaiserstr. 1-3)
1070 Vienna, Austria
Hotel website

We have arranged special prices for accommodation. The special rate is 109 € per night, including breakfast. It is valid for bookings by 9 May 2016 out of our allotment "EAA Seminar". Please book your accommodation directly with the hotel using the booking form on our website. Our allotment includes a limited number of rooms. Kindly book early, as our allotment includes a limited number of rooms, and note the hotel's cancellation policy.

## 9. CPD

For this seminar, the following CPD points are available under the CPD scheme of the relevant national actuarial association:

Austria: 11 points
Belgium: 11 points
Bulgaria: 12 points
Czech Republic: 2-3 points (individual accreditation)
Estonia: 11 hours
Germany: 12 hours
Hungary: 12 hours
Italy: approx. 4 credits (GdLA individual accreditation)
Netherlands: approx. 11 PE-points (individual accreditation)
Russia: 40 points
Slovakia: 8 CPD points
Slovenia: 50 points
Switzerland: 15 points

No responsibility is taken for the accuracy of this information.