

Program of the 12th Fall School
Hungarian Actuarial Society
13-14 November 2015
– Solvency II Standard Formula calibration processes and results –

Friday, 13 November

15:00 - 16:30	Siegbert Baldauf:	Solvency II Standard Formula calibration – life 1/2
16:30 - 17:00	Break	
17:00 - 18:30	Clemens Frey – Christoph Krischanitz	Solvency II Standard Formula calibration – non-life 1/2
19:30	Dinner	

Saturday, 14 November

9:00 - 10:30	Siegbert Baldauf:	Solvency II Standard Formula calibration – life 2/2
10:30 - 11:00	Break	
11:00 - 12:30	Clemens Frey – Christoph Krischanitz	Solvency II Standard Formula calibration – non-life 2/2
13:00	Lunch	

Siegbert Baldauf is a member of the German Actuarial Association (DAV) and a Certified Enterprise Risk Actuary (CERA). From the outset in 2002, he had chaired the Solvency II Life working group of the DAV until 2013, when he took over the role as Co Project Manager of AAE's Solvency II Project. He has been the Responsible Actuary for two Life Insurance Companies in Germany – ERGO Lebensversicherung AG and Victoria Lebensversicherung AG. In more than 30 years with ERGO and the predecessor companies he has performed executive functions in accounting, tariffing, economic valuation and deriving and controlling of actuarial assumptions. Since 2013, he has been partly working for the DAV especially dealing with Solvency II and international issues.

Clemens Frey is a member of the German Actuarial Association (DAV). He is member of the P&C Committee of the DAV and supports works in several international actuarial working parties. He leads the AAE Working Party on Pillar I Non-Life and is member of the IAA Task Force on "Current estimates and other matters in relation to the IAIS capital standards". He holds a degree in applied mathematics. He started his career with the Integrated Risk Management of Munich Re, and then held various managing positions at KPMG FS Advisory and The Boston Consulting Group. Since 2013 he has been a Partner at PwC, leading the Actuarial Services in Germany.

Christoph Krischanitz is a member of the Austrian Actuarial Association (AVÖ). In his association he served as the President from 2008 to 2014, currently he is one of the two Vice-Presidents of AVÖ. Since 1999 he has also been a member of the Investment and Financial Risk Committee of the AAE (former Groupe Consultatif), in 2011 he became the Chairperson of this Committee and he was re-elected until 2017. Christoph is also a delegate to a number of Committees of the IAA and a member of the strategic board of the European Actuarial Academy (EAA). He started his career as research assistant in Financial Mathematics at the University of Vienna, before he joined the insurance industry and served as Non-Life actuary for a big insurance group in Austria. In 2002 he became Managing Director of Arithmetica, an actuarial consulting company, where he developed actuarial services for pensions, insurance and risk management. In addition he served as lecturer in actuarial topics for a lot of academic institutions.

The language of the Fall School will be English.
(Please note that the programme is subject to change.)

The Executive Board of the HAS