

Press Release

December 20, 2021 - N° 27

SCOR supports actuarial science by presenting Actuarial Awards in five countries in 2021

Every year since 1996, SCOR has rewarded the best academic work in the field of actuarial science with annual prizes in several countries throughout the world.

These prizes are designed to promote the development of actuarial science, to encourage research in this field, and to contribute to the improvement of risk knowledge and management. The SCOR Actuarial Awards are recognized in the insurance and reinsurance industries as a mark of excellence. The Actuarial Awards in France are supported by the SCOR Corporate Foundation for Science.

The SCOR Actuarial Awards juries are composed of internationally recognized researchers and insurance, reinsurance and finance professionals. The winners are selected for their command of actuarial concepts, the quality of their analytical methods, and the originality of their research in terms of scientific advances and potential practical applications to the world of risk management.

In 2021, SCOR presented Actuarial Awards in five countries around the world: Germany, France, Italy, Sweden and Switzerland.

If you are a student and would like to submit your thesis for the 2022 Actuarial Awards, please visit <https://www.scor.com/en/actuarial-award> to learn more.

Denis Kessler, Chairman of SCOR, comments: *“The SCOR Actuarial Awards have been rewarding innovative scientific work by young actuaries from around the world for more than 20 years. SCOR is proud to support new actuarial thinking on risk analysis and management, while promoting the emergence and recognition of young talent. These awards, reputed for their level of excellence, attest to the Group’s long-term commitment to research and knowledge development.”*

Laurent Rousseau, Chief Executive Officer of SCOR, comments: *“By encouraging and recognizing outstanding new actuarial talent each year, the SCOR Actuarial Awards contribute to the improvement of risk knowledge and management. We are proud to support these talented students and look forward to following their bright future careers.”*

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SCOR 2021 Actuarial Award Winners

On October 8 in Sweden, Svein Børre Solvang, CEO of SCOR Sweden Re, and Rasmus Thunberg, representing the Swedish Actuarial Association, presented the Actuarial Award for Sweden during the SCOR Sweden Re Life Insurance Webinar 2021. The prize was awarded to **Sanna Kronman**, an actuary at Dina Försäkringar, for her dissertation “To renew or not renew – Predicting renewal rate for home insurance applying logistic regression and Random Forest”.

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On November 22 in Switzerland, Fabian Uffer, SCOR Chief Risk Officer, presented the Actuarial Awards for Switzerland. The prizes went to **Dr. Samuel Eberenz** of ETH Zurich for his dissertation "Globally Consistent Assessment of Climate-related Physical Risk", and to **Dr. José Araujo** of the University of Lausanne for his dissertation "Tempering and Seasonality in Non-Life Insurance Modeling".

On December 1 in Italy, Umberto Gavazzi, Deputy CEO of the Reinsurance business unit at SCOR Global P&C, and president of the jury Professor Nino Savelli, of Milan's Università Cattolica del Sacro Cuore, presented the 2021 Actuarial Awards for Italy. The awards went to **Mattia Bianchi** of the Milano Bicocca University, for his thesis "Assessments on the optimal portfolio reinsurance policies on the Reserve Risk for a Motor vehicle liability portfolio", and **Valentina Selva** of Milan's Università Cattolica del Sacro Cuore, for her thesis "A risk-profitability analysis of multi-line reinsurance contracts in the Solvency II framework".

On December 9 in France, Denis Kessler, Chairman of SCOR, presented the 2021 Actuarial Awards for France, in conjunction with the French Institute of Actuaries. **Dominique Abgrall**, of the Université de Bretagne occidentale, received the *Prix des Jeunes Docteurs* for his thesis "Studies of change-point detection: on-line scheme for discrete Poisson models and off-line test for parametric mixtures. Application to insurance problems." The *Prix des Jeunes Actuaire*s was awarded to **Silvia Bucci** of the Ecole nationale de la Statistique et de l'administration économique (ENSAE) for her dissertation "Étude et implémentation de techniques d'analyse de sensibilité dans les modèles de tarification Non-Vie. Application à la tarification à l'adresse" (Study and implementation of sensitivity analysis techniques in Non-Life pricing models. Application to address home pricing).

In Germany, the 2021 winners were **Stefanie Burkart** of the University of Ulm, for her thesis "Efficient valuation of a large portfolio of variable annuity contracts", **Maria Hinken** of the Technical University of Munich, for her thesis "Life insurance products with capital guarantees: Stackelberg equilibria between reinsurer and insurer", and **Frederick Hörmann** of the University of Ulm, for his thesis "Development of an exposure-based pricing approach for personal accident per risk".

More SCOR Actuarial Awards will be presented again next year. The juries strongly encourage researchers and doctoral students to submit their work for these awards in 2022.

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The Art & Science of Risk

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SCOR, a Global Tier 1 Reinsurer

SCOR, the world's fourth largest reinsurer, offers its clients a diversified and innovative range of solutions and services to control and manage risk. Applying "The Art & Science of Risk", SCOR uses its industry-recognized expertise and cutting-edge financial solutions to serve its clients and contribute to the welfare and resilience of society.

SCOR offers its clients an optimal level of security with its AA- rating or equivalent from S&P, Moody's, Fitch and AM Best. The Group generated premiums of more than EUR 16 billion in 2020, and serves clients in more than 160 countries from its 36 offices worldwide.

For more information, visit: www.scor.com.