

Press Release

14 December 2023 - N° 21

SCOR supports actuarial science by presenting Actuarial Awards in six countries in 2023

Each year since 1996, SCOR has rewarded the best research in the field of actuarial science with prizes in several countries.

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, chaired by André Lévy-Lang.

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 2023, SCOR presented Actuarial Awards in six countries: France, Germany, Italy, Spain, Sweden and Switzerland.

If you would like to submit your research for the 2024 Actuarial Awards, please visit www.scor.com/en/actuarial-awards to learn more.

Thierry Léger, Chief Executive Officer of SCOR, comments: *“As the risk landscape continues to change ever more rapidly, the ongoing development of risk knowledge and management is crucial for the (re)insurance industry, and I would like to thank all our winners this year for their valuable and insightful work. These awards, which have been rewarding actuarial research for more than 25 years, clearly demonstrate SCOR’s long-term commitment to pushing back the frontiers of insurability in order to contribute to the welfare and resilience of society.”*

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SCOR Actuarial Award Winners 2023

On 29 September in Zurich, Fabian Uffer, SCOR Chief Risk Officer, presented the Actuarial Award for Switzerland at the annual Casualty Actuaries of Europe (CAE) conference. The prize went to **Thom van Rijn** of the University of Basel, for his Master’s thesis “Pandemics, Wars and More: How to Correct for Singular Events in Mortality Forecasting Models”.

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On 13 October in Stockholm, Svein Børre Solvang, CEO of SCOR Sweden Re, Michael Breuer, Head of Central Europe and Nordics at SCOR Life & Health, and Daniel Rufelt, representing the Swedish Actuarial Association, presented the Actuarial Award for Sweden during the annual SCOR Sweden Re Nordic Life Insurance Conference. The 2023 prize was awarded to **Asmir Prepic** of Stockholm University, for his Master's thesis "Application and Comparison of Machine Learning and Traditional Methods to Insurance Pricing in Scarce Data Environments".

On 18 October in Madrid, the Actuarial Awards for Spain & Portugal were presented by Ignacio Asiain, Head of Local Pricing for Iberia and Latin America at SCOR L&H, and Miguel Alferieff, Director of SCOR SE Sucursal en España, in conjunction with the Actuarial Institutes of Spain and Portugal. The first prize went to **Abraham Hernández-Pacheco** (ISEG & CEMAPRE, University of Lisbon, and Vitalis), and **Roberto Carcache-Flores**, (Vitalis), for their research paper, "Mitigating Flood Risk with CAT Bonds: A New Orleans case Study". The second prize was awarded to **Carmen Boado-Penas** (Heriot-Watt University), **Julia Eisenberg** (TU Wien), **Sule Sahin** (University of York) and **Georges Tzougas** (Heriot-Watt University), for their research paper, "Social Risk Management during the First stage of a Pandemic: Application to COVID-19".

On 4 December in Cologne, the German Actuarial Awards jury named the winners for 2023. They are **Dr. Simon Pojer** of the University of Graz (Austria), for his doctoral dissertation "Analysis of risk models driven by certain Poisson cluster processes", **Dr. Philipp Aigner** of the University of Mainz, for his doctoral dissertation "Essays on the Scenario-based Measurement of Financial Risks", and **Laura Bader** of the University of Ulm, for her Master's thesis "Modellierung von Übergangswahrscheinlichkeiten für Storno und Beitragsfreistellung" (Modelling of transition probabilities for lapse and waiver of premium). The winners will receive their awards at a ceremony due to be held in Cologne in the first half of 2024.

On 13 December in Milan, Manuela Colombo, P&C Market Manager and Legal Representative for SCOR Italy, and president of the jury Professor Nino Savelli of Milan's Università Cattolica, presented the 2023 Actuarial Awards for Italy. The awards went to **Saverio Belvedere** of Milan's Università Cattolica, for his Master's thesis "Modelling Cybersecurity Insurance", and **Valentina Caliri** of the University of Trieste, for her Master's thesis "Modelli di Markov per la valutazione del rischio di ondate di calore: un case-study in condizioni di dipendenza estrema" (Markov models for heat wave risk assessment: a case-study under extreme dependency conditions).

On 13 December in Paris, Thierry Léger, Chief Executive Officer of SCOR, presented the 2023 Actuarial Awards for France, in conjunction with the French Institute of Actuaries and in the presence of its president, Laurence Bauduin. **Antoine Heranval**, of Sorbonne University, received the *Prix des Jeunes Docteurs* for his doctoral dissertation "Contributions des données de l'assurance à l'étude des risques naturels" (Contribution of insurance data to the study of natural risks). The *Prix des Jeunes Actuaires* was awarded to **Mulah Moriah** of l'Euro-Institut d'Actuariat (EURIA) for his thesis "Mesure et mitigation des biais : vers une tarification non-vie réellement équitable" (Measuring and mitigating bias: towards genuinely fair non-life pricing).

The winning papers can be accessed from the Actuarial Awards page on SCOR's website:

<https://www.scor.com/en/actuarial-awards>

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The Art & Science of Risk

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Contact details

Media Relations

Alexandre Garcia
media@scor.com

Investor Relations

Thomas Fossard
tfossard@scor.com

www.scor.com

LinkedIn: [SCOR](#) | Twitter: [@SCOR_SE](#)

SCOR, a leading global reinsurer

As a leading global reinsurer, SCOR offers its clients a diversified and innovative range of reinsurance and insurance 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.

The Group generated premiums of EUR 19.7 billion in 2022 and serves clients in more than 160 countries from its 35 offices worldwide.

For more information, visit: www.scor.com