

RISK MANAGEMENT IN INSURANCE II

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The course / workshop has the ambition to provide an overview of the whole set of activities, both qualitative and quantitative, carried out by the Risk Management office team of a General Insurance Company. It means that if the attendant has the aim to be hired tomorrow in a Risk Management office, this workshop could be a starting point based on a clear overview of the process of all activities and analysis that should be carried out according to regulatory principles.

The course is structured in 2(*2) modules:

1. Regulatory Environment

- a. Overview
- b. Focus on best practice documents

2. Risk Management office activities

- a. Overview
- b. Focus on some practical examples

Following the actual activity of a Risk Management office:

§ the 50-60% of the course has a notional sight (i.e. the metrics, the regulatory sources, the Solvency II framework, etc., are shown);

§ the 50-40% of the course has practical / operational nature (i.e. an end-to-end calculation of the SCR - Solvency Capital Requirement - of an hypothetical Composite Insurance Company of the Italian market will be carried out together in the class).