

CURRICULUM VITAE

Ermanno Pitacco

Address

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Education and qualifications

4-year degree in Business Economics, University of Trieste

4-year degree in Actuarial Science and Statistics, University of Rome "La Sapienza"

Actuary

Current positions

Professor of Actuarial Mathematics, Faculty of Economics, University of Trieste, since 1981

Academic director of the MIRM (Master Insurance and Risk Management), MIB School of Management,
Trieste, since 2000

Past positions

Assistant professor of Mathematics for Finance, Faculty of Economics, University of Trieste, 1972-1974

Assistant professor of Operations Research, Faculty of Economics, University of Trieste, 1974-1980;
teaching: Operations Research, Computer Science, Risk Theory

Adjunct professor of Probability theory and Statistics, Faculty of Engineering, University of Trieste, 1974-
1979

Adjunct professor of Actuarial Mathematics, University "Bocconi", Milano, 1990-2004

Adjunct professor of Actuarial Mathematics, University "Cattolica", Milano, 1992-1995

Adjunct professor of Mathematical Economics, Faculty of Sciences, University of Trieste, 1996-1998

Scientific and professional memberships

Italian associations:

Member of Istituto Italiano degli Attuari (Italian Institute of Actuaries)

Member of Ordine Nazionale degli Attuari (Professional Association of Italian Actuaries)

Member of AMASES (Association for Mathematics Applied to Economics and Social Sciences)

International associations:

International Actuarial Association: Member of ASTIN Section, Health Section and Life Section.

Affiliate member of the Institute of Actuaries (UK)

Main research areas

Multistate models for the insurances of the person (life insurance, disability insurance and LTC insurance)
Valuation of the life insurance business
Models for the longevity risk
Solvency for life portfolios and pension funds
Actuarial perspectives of annuitisation and post-retirement choices in pension products
Pricing and reserving for life insurance products
Pricing and reserving for health insurance products

Talks, Seminars & Summer Schools

Invited speaker at: NATO A.S.I. "Insurance and Risk Theory" (Maratea, Italy, 1985); XVII Convegno AMASES (Ischia, 1993); V Congresso Nazionale di Scienza delle Assicurazioni (Torino, 1996); VI Congresso Nazionale degli Attuari (Milano, 1998); 2nd Italian-Spanish Conference on Financial Mathematics (Napoli, 1999); 4th Italian-Spanish Conference on Financial Mathematics (Alghero, 2001); XXVI Convegno AMASES (Verona, 2002); 3rd Annual Conference CERP (Turin, 2002); 7th International Congress on Insurance Mathematics & Economics (Lyon, 2003); VI Congresso Nazionale di Scienza e Tecnica delle Assicurazioni (Bologna, 2004); VII Congresso Nazionale degli Attuari (Verona, 2004); 1st IAA Life Colloquium (Stockholm, 2007); Inauguration du Partenariat DKV (Louvain-la-Neuve, 2009); International Summer School on Risk Measurement and Control (Roma, 2010); Conference "Longevity modeling. An inter-disciplinary approach", ENSAE (Paris, 2011); MARC - Actuarial Conference, Katholieke Universiteit (Leuven, 2011); Conference on "Solvency 2 and IFRS phase 2", Slovenian Actuarial Association (Ljubljana, 2011); Risk, Insurance and Longevity Conference, ESSEC (Paris, 2012); Winter school "2013 PARTY" (Perspective on Actuarial Risks in Talks of Young Researchers) (Centro Stefano Franscini, Ascona, CH, 2013)

Invited seminars in Italian universities: Florence, Siena, Rome "La Sapienza", Venice, Parma, Trento, Verona, Pisa, Milano "Cattolica", Catania, Salerno, Cassino, Perugia, Genova, Ancona, LUISS Roma, Bergamo, Naples Federico II

Invited seminars in other Italian institutions: Istituto Italiano degli Attuari, Istituto Studi Assicurativi di Trieste, CIRSA, SAA Torino, SDA Bocconi Milano, Accademia Nazionale dei Lincei, Generali Group School, ISVAP, CISA

Invited seminars in foreign universities: City University London, University of Haifa, ISFA Lyon, Université Catholique de Louvain, Universidade Nova de Lisboa, Universidade Tecnica de Lisboa, Universitat de Barcelona, Technische Universität Dresden, University of the Aegean, Universität zu Köln, Heriot-Watt University Edinburgh, University of São Paulo, University of Lausanne, University of New South Wales (Sydney)

Invited seminars in other foreign institutions: Staple Inn Actuarial Society London, Centro Studi Bancari Vezia (Switzerland), FNRS Bruxelles, AG Insurance Chair in Health Insurance (Katholieke Universiteit Leuven) Bruxelles, Institute of Actuaries of Australia (Sydney)

Summer schools, Short courses, Visiting professorships: invited lecture at the Summer School of the Groupe Consultatif Actuariel European "Medical Care, Sickness and Disability", Bruxelles (1993); organization and lectures at the Summer School of the Groupe Consultatif Actuariel European, "Modelling mortality dynamics for pensions and annuity business", Trieste (2005) and Parma (2006); short course "Demographic risks in life insurance" at Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance, Maresias, Brazil (2009); short course on "Modelling health insurance: from (poor) data to stochastic models", Institut de Sciences Actuarielle, Université Catholique de Louvain, Louvain-la-Neuve (2009); short course on "Health Insurance: products and actuarial models for pricing and reserving", Academia Portuguesa de Seguros, Lisbon (2010), Visiting Professorial Fellow at the University of New South Wales, Sydney (2012)

Other research positions: Associate investigator at CEPAR (University of New South Wales, Sydney)

CPD activities

Continuing Professional Development courses, for both actuaries and non-actuaries, on the following subjects:

Actuarial mathematics: the basics;

Valuation of the life insurance business;

Life annuities and longevity risk;

Disability insurance and Long Term Care insurance

Research projects & grants (as coordinator)

CNR (Consiglio Nazionale delle Ricerche, Italy); grants for years: 1986, 1987, 1989, 1991

European Project SPES-HARIMA (Harmonization of Reserving in Insurance by means of Actuarial, Econometrical and Statistical Models)

Projects financed by the Italian Ministry for University and Research, years: 2003-2004, 2005-2006, 2007-2008, 2009-2010

Editorial activities

Editor of the European Actuarial Academy series (Springer)

Co-editor of the "European Actuarial Journal"

Associate Editor of the international journals: "Insurance: Mathematics & Economics", "Decisions in Economics and Finance", "Insurance Markets and Companies: Analyses and Actuarial Computations"

Member of the Editorial Board of "Diritto ed Economia dell'Assicurazione" (IRSA & Giuffrè)

Member of the Editorial Board of "Assicurazioni" (Fondazione Assicurazioni Generali)

Referee for: Insurance Mathematics & Economics, ASTIN Bulletin, Decisions in Economics and Finance, Giornale dell'Istituto Italiano degli Attuari, International Statistical Review, Journal of Actuarial Practice, Journal of Computational and Applied Mathematics, Lifetime Data Analysis, North American Actuarial Journal, Scandinavian Actuarial Journal, AStA Advances in Statistical Analysis

PhD activities

Member of the Faculty for PhD courses in "Mathematics for Economic Decisions" (University of Trieste, Milano "Bocconi", Torino and Venezia "Ca' Foscari");

Member of the Faculty for PhD courses in "Finance" at the University of Trieste;

Examiner for PhD thesis at the Universities of Rome "La Sapienza" (PhD in Actuarial Science), Venice (PhD in Mathematics for Economic Decisions)

External PhD Examiner at City University London (Faculty of Actuarial Science and Insurance), Heriot-Watt University Edinburgh (School of Mathematical and Computer Sciences)

Supervisor for PhD theses at the University of Brescia (PhD in Mathematics for Financial Markets) and Trieste (PhD in Mathematics for Economic Decisions, and PhD in Finance)

Professional duties

Member of the Groupe Consultatif Actuariel Europeen

Member of the Education Committee of the Groupe Consultatif Actuariel Europeen

Duties in the International Actuarial Association (IAA): member of the Education Committee, member of the Mortality Working Group, and member of the IAA Health Section Committee, member of the ASTIN Bulletin Management Board

Member of the National Council of Ordine Nazionale degli Attuari

Member of the Council of Istituto Italiano degli Attuari

Applied research & teaching in industry

Applied research in the field of Actuarial techniques at CERAP (Research Centre for Insurance and Pension Funds) and CAREFIN (Centre for Applied Research in Finance), University "Bocconi", Milan

Teaching activity in ACTA (Actuarial Corporate Training Action), Allianz Italia

Collaboration in a Working Group for the construction of Slovenian projected mortality tables

Awards

INA Award for Actuarial Mathematics, from Accademia Nazionale dei Lincei (1996)

The 2011 Bob Alting von Geusau Memorial Prize, together with Annamaria Olivieri, for the best paper published in the ASTIN Bulletin on an AFIR related topic: "Stochastic Mortality: the Impact on Target Capital"

Organization of scientific events

Chairman of the Scientific Committee and chairman of the Organizing Committee of the 15th annual "Insurance: Mathematics and Economics" Congress (Trieste, June 14-17, 2011)