CAS Enterprise Risk Management and Modeling Seminar for CERA

April 27-29, 2020

Virtual Event Schedule

Day 1	**Monday, April 27, 2020**
7:30–8:00	Breakfast
8:00–8:15	Introduction
8:15–9:15	**Lecture 1**: Overview of ERM
9:15–10:15	**Lecture 2**: Sources of Risk and Their Measures
10:15–10:30	Break
10:30–11:15	**Lecture 3**: Risk Tolerance and Behavioral Finance
11:15–12:15	**Lecture 4**: Building the Risk Framework
12:15–1:00	Lunch
1:00–2:00	**Mini-Case 1**: Work Session – Qualitative ERM
2:00–2:30	**Team Presentations of Mini-Case 1**: Review of Sample Solution
2:30–2:45	Break
2:45–3:30	**Lecture 5**: Quantitative Analysis for Financial and Insurance Risks
3:30–4:30	**Lecture 6**: Risk Aggregation, Copulas, and Extreme Value Theory
4:30–5:00	**Roundtable Discussion**: ERM Failures

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Day 2	**Tuesday, April 28, 2020**
7:30–8:00	Breakfast
8:00–8:15	Recap of Day One and Intro to Day Two
8:15–9:15	**Mini-Case 2**: Work Session Copulas
9:15–9:45	**Team Presentations of Mini-Case 2**: Review of Sample Solution
9:45–10:00	Break
10:00–11:00	**Lecture 7**: Reinsurance: Development and Analysis of Strategy
11:00–11:45	**Mini-Case 3**: Work Session – Reinsurance Analysis
11:45-12:15	**Team Presentations of Mini-Case 3**: Review of Sample Solution
12:15–1:00	Lunch
1:00–1:45	**Lecture 8**: Capital Allocation by Line of Business
1:45–2:45	**Mini-Case 4**: Work Session – Capital Allocation
2:45–3:00	Break
3:00–3:30	**Team Presentations of Mini-Case 4**: Review of Sample Solution
3:30–4:15	**Lecture 9**: Derivatives, Synthetic Securities and Financial Contracting
4:15– 5:00	**Lecture 10**: Credit and Counterparty Risk

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Day 3	**Wednesday, April 29, 2020**
7:30–8:00	Breakfast
8:00–8:15	Recap of Day One and Two and Intro to Day Three
8:15–9:00	**Lecture 11**: Topics on ESG and Asset Risk
9:00–9:45	**Lecture 12**: Risk Classification, Principal-Agent Risk, and Risks Not Included in Models
9:45–10:00	Break
10:00–10:45	**Lecture 13**: Internal Capital Models: Externalities
10:45–11:30	**Lecture 14**: Mapping Output to Actions
11:30–11:45	Wrap-Up (and awarding of certificates)