

Curriculum Vitae

Professor BENJAMIN AVANZI (PhD, Actuary SAA, GAICD)

Academic qualifications

2008 PhD University of Lausanne, Faculty of Business and Economics (HEC Lausanne), Actuarial Science (supervisor: Prof. Hans U. Gerber)

Professional qualifications

Actuary SAA *Fully Qualified Actuary* with the Swiss Association of Actuaries (Fully recognised within the Actuarial Association of Europe)

GAICD Graduate member of the Australian Institute of Company Directors Company Director Course (CDC), 2022

Academic appointments

2020 – Professor (Full) of Actuarial Studies, Centre of Actuarial Studies, Department of Economics Faculty of Business and Economics, University of Melbourne, Australia

2015 – 2020 Associate Professor of Actuarial Studies, School of Risk and Actuarial Studies UNSW Australia Business School, University of New South Wales (UNSW), Australia

2013 – 2015 Professeur agrégé en actuariat¹, Département de Mathématiques et de Statistique Faculté des Arts et des Sciences, Université de Montréal (UdeM), Canada

2010 – 2013 Senior Lecturer of Actuarial Studies, School of Risk and Actuarial Studies Australian School of Business, University of New South Wales, Australia

2008 – 2010 Lecturer of Actuarial Studies, School of Actuarial Studies Australian School of Business, University of New South Wales, Australia

RESEARCH

Major awards

2023 **Hachemeister Prize**, awarded by the Casualty Actuarial Society (CAS) for the paper [Ensemble distributional forecasting for insurance loss reserving](#) which was presented at the 2022 ASTIN Colloquium.

2023 **Highly Commended Paper Prize**, awarded by United Kingdom [Institute and Faculty of Actuaries](#) for the paper [SPLICE: A Synthetic Paid Loss and Incurred Cost Experience Simulator](#) (published in the Annals of Actuarial Science)

2018 **Taylor Fry General Insurance Seminar Silver Prize**, awarded by an independent panel for the paper [How to proxy the unmodellable: Analysing granular insurance claims in the presence of unobservable or complex drivers](#) (Australian Actuaries Institute General Insurance Seminar, November 2018)

2017 **Hachemeister Prize**, awarded by the Casualty Actuarial Society (CAS) for the paper [Correlations between insurance lines of business: An illusion or a real phenomenon? Some methodological considerations](#) (2016, ASTIN Bulletin, 46:2)

Publications

6 current R&R, 35 peer-reviewed journal publications, 6 peer-reviewed conference publications, 2 CRAN packages

Metrics (as of 20 May 2023)

[Google Scholar](#): 1264 citations, *h*-index of 17 (since 2018: 635 citations, *h*-index of 15)

[ResearchGate](#): Research Interest of 532.4 (88%ile of all RG members, 94%ile of all RG “Risk Management and Insurance” members), *h*-index of 15 (13 when self-citations are excluded)

Research Funding (selected)

National Competitive Grants

2020 – 2024 [Australian Research Council \(ARC\) Discovery Project DP200101859](#)

AUD 310,000 from ARC

Extreme Value Theory Approaches to Insurance in a Catastrophic Environment

Prof Qihe Tang (UNSW); A/Prof Benjamin Avanzi (University of Melbourne); A/Prof Bernard Wong (UNSW); A/Prof Jose Blanchet (Stanford)

2015 – 2020 Chief Investigator

Natural Sciences and Engineering Research Council (NSERC) of Canada, CAD 70,000

Actuarial methods for assessing diversification effects in insurance

Note: Funding for 2016–2020 (CAD 56,000) lapsed due to my return to Australia.

¹‘Associate Professor’ of Actuarial Science

- 2013 – 2020 [Australian Research Council \(ARC\) Linkage Project LP130100723](#)
 AUD 232,449 from ARC, and AUD 88,412 from Industry Partners
Modelling claim dependencies for the general insurance industry with economic capital in view: an innovative approach with stochastic processes
 Dr Benjamin Avanzi (UNSW); Dr Bernard Wong (UNSW); Dr Gregory Taylor (UNSW); Mr Stephen Britt (Insurance Australia Group Ltd); Mr Yusuf Cakan (Suncorp Group Ltd); Mr David Koob (Allianz Australia Ltd)

Supervision

- PhD students supervision
 7 current, 6 completions (of which 2 with distinguished awards)
 MPhil students supervision
 2 completions (of which 1 with distinguished award)
 Honours theses supervision
 1 current, 14 completions (of which 5 University Medals).

Referee and review activities (selected)

- Editorial duties
 2018 – [ASTIN Bulletin](#), Editor
 2018 – [Insurance: Mathematics and Economics](#), Associate Editor
 2018 – 2018 [ASTIN Bulletin](#), Member of the Editorial Board
 2016 – [Risks](#), Member of the Editorial Board

Journals refereed ([Publons](#))

Referee to close to 40 journals, including *Operations Research*, *European Journal of Operational Research*, *Insurance: Mathematics and Economics*, *Journal of Risk and Insurance*, *Mathematical Finance*, *Journal of Applied Probability* / *Advances in Applied Probability*, *SIAM Journal on Control and Optimization*.

National Competitive Research Grant agencies

- Australia: Australian Research Council (ARC): DP, LP, DECRA, NISDRG, FL
 Canada: National Science and Engineering Research Council (NSERC)
 Switzerland: National Science Foundation (SNSF)
 Poland: National Science Centre (NSC)

Scientific committee of conferences (selected)

- 2020 – Conference in Actuarial Science & Finance on Samos (Samos, Greece)
 2020 Online International Conference in Actuarial science, data science and finance
 2018 [Chair] 22nd International Congress on Insurance: Mathematics and Economics (Sydney, Australia)

TEACHING

40% of my current contract is allocated to teaching. Since 2005, I have taught 49 subjects in France, Switzerland, Canada, and Australia, in either French or English, and to a range of undergraduate, postgraduate and executive students. Topic areas included both operations management and actuarial science. I taught in different modes, including traditional, flipped, blended, and fully online. My innovations in using technology for teaching led to multiple teaching prizes.

INTERNAL ENGAGEMENT AND LEADERSHIP

Awards

- 2018 **The Dean's Distinguished Leadership Award**, in recognition of exceptional and sustained contributions to the achievement of the goals of the UNSW School of Business and Strategy 2025.

Academic engagement and leadership (selected)

- 2015 – 2017 Associate Head of School, School of Risk and Actuarial Studies, UNSW
 2012 – 2013 Postgraduate Research Coordinator, School of Risk and Actuarial Studies, UNSW
 2009 – 2012 Director, Actuarial Studies Co-op Program of the UNSW

EXTERNAL ENGAGEMENT AND LEADERSHIP

Professional appointments (selected)

- 2023 – 2026 Non-Executive Director, Management Board of the Theatre Royal (Hobart, Tasmania).
 2008 – 2012 Non-Executive Director, *Fondation Comoedia*, Switzerland (group insurance)
 2007 – 2008 Founder, Executive Director, *Fondation Comoedia*, Switzerland (group insurance)
 2006 – 2008 Executive Director, Chair, *Fondation de prévoyance Artes et Comoedia*, Switzerland (pension fund, 200 employers, 2000 insured)