

## **Katrien Antonio: Brief CV**

Dr. Katrien Antonio (1981) is assistant professor of the Actuarial Research Group at the Department Accountancy, Finance and Insurance of the Faculty of Business and Economics, Katholieke Universiteit Leuven. Katrien holds an MSc in Mathematics (2003) and a PhD in Mathematics (2007), both from Katholieke Universiteit Leuven. Since August 2007 Katrien is an assistant professor in the actuarial research group at the University of Amsterdam. In 2008 dr. Antonio spent one semester at the University of Wisconsin in Madison, School of Business. She was awarded a Veni grant (250,000 euro) in 2009 by the Dutch Organization for Scientific Research (NWO) for the project: “Non-life: a life insurance approach”.

Katrien’s primary research interest is stochastic modeling for actuarial science. Her interest goes to sophisticated data analysis for complex actuarial and financial problems. Main focus is on tarification and reserving for non-life insurance, using techniques and concepts from (eg) hierarchical modeling, Bayesian statistics, survival analysis, random effects, regression, extreme value theory, . . .

Katrien is teaching courses on life (at University of Amsterdam) and non-life insurance (at KU Leuven), general statistics and probability theory and statistics for finance and insurance.

On a regular basis Katrien works as a consultant for the insurance and financial industry. Past projects include: development of credit scoring tools, quantitative models to measure operational risk, training on statistical models for tarification and reserving in non-life.