

Curriculum Vitae Jan Dhaene

Jan Dhaene holds a Master degree in Mathematics (Universiteit Gent) and in Actuarial Science (K.U.Leuven). He holds a Ph.D. in Actuarial Science from K.U.Leuven, where he worked under the guidance of Prof. Dr. N. De Pril and Prof. Dr. M.J. Goovaerts.

Currently, Jan Dhaene is full professor with the Actuarial Research Group of the Department Accountancy, Finance & Insurance at the Faculty of Business and Economics (FBE) of K.U.Leuven. He is coordinator of the Actuarial Research Group, program director of the Master of Financial and Actuarial Engineering (FBE and Faculty of Science) and program coordinator of the Master Verzekeringen (FBE).

He has been teaching courses at undergraduate and graduate level on probability and statistics, life insurance, non-life insurance, actuarial modeling, ratemaking and financial mathematics.

His main research interests are in computation of aggregate claims distributions, modeling dependencies in insurance portfolios, incorporating stochastic financial aspects in actuarial models and risk management.

He has published over 85 scientific papers in refereed journals including Insurance: Mathematics & Economics, Journal of Computational and Applied Mathematics, ASTIN Bulletin, North American Actuarial Journal, Journal of Risk and Insurance, Scandinavian Actuarial Journal, Journal of Actuarial Practice, Journal of Derivatives, Journal of Pension Economics and Finance, European Journal of Operational Research, Applied Stochastic Models in Business and Industry, Statistics & Decisions, Stochastic Models, Acta Mathematica Applicatae Sinica.

Together with R. Kaas, M. Goovaerts and M. Denuit, he is co-author of the book *Modern Actuarial Risk Theory* (Kluwer, 2001), which has been translated in Mandarin (现代精算风险理论, translation by Tang, Q., Hu, T. and Cheng, S., Science Press, Beijing, 2005) and in Russian (Современная актуарная теория риска, translation by Novoselov, A.A., Editor Malinovskii, V.K., Janus-K Moscow, 2007).

Together with R. Kaas, M. Goovaerts and M. Denuit, he is also co-author of the books *Actuarial Theory for Dependent Risks – Measures, Orders and Models* (Wiley, 2005) and *Modern Actuarial Risk Theory, Using R* (Springer, 2008).

He has been (co-)promoter of research grants from the Fund for Scientific Research – Flanders (FWO), KU Leuven (OT, GOA), the European Commission (Marie Curie) and the Actuarial Education and Research Fund (Society of Actuaries grants). He has been co-chair holder of the *Fortis Chair in*

Financial and Actuarial Risk Management. He is co-chairholder of the *AG Insurance Chair in Health Insurance*.

He has held visiting appointments and/or has been teaching at the University of Antwerp (Belgium), the University of Ghent (Belgium), the University of Amsterdam (The Netherlands), Warsaw University (Poland), the University of the Free State (Bloemfontein, South Africa), the University of Sao Paulo (Brasil), the University of New South Wales (Sydney, Australia), the University of Ljubljana (Slovenia), Université de Lausanne (Switzerland), the Duisenberg School of Finance (Amsterdam, The Netherlands) and the Institut Supérieur de Management Adonai (Cotonou, Benin).

He mentored Ph.D. students at K.U.Leuven, Universiteit van Amsterdam and Universiteit van die Vrystaat (Bloemfontein, South Africa) and has also been a member of several Ph.D. committees at the University of Ghent, the University of Antwerp, the University of Amsterdam, Université Catholique de Louvain, the University of Barcelona, Imperial College (London), the University of Ljubljana and Université de Lausanne (Switzerland).

He is Associate Editor of *Insurance: Mathematics & Economics*, member of the Editorial Board of *ASTIN Bulletin* and Advisory Editor of *Journal of Computational and Applied Mathematics*.

He is member of the I.A./BE (Institute of Actuaries of Belgium) and I.A.A. (International Actuarial Association).

He is co-founder of consulting firm VACS, a spin-off of K.U.Leuven.