Curriculum Vitae

Michel M.V. Denuit

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IDENTITY

- Name : Denuit
- Given names : Michel, Marcel, Vital
- Date of birth : August 21, 1972
- Citizenship : Belgian
- Postal address : Université Catholique de Louvain (UCL), Institut de Statistique (STAT), 20 Voie du Roman Pays, B-1348 Louvain-la-Neuve, Belgium
- Phone : +32 (0)10 47 28 35
- Fax : +32 (0)10 47 30 32 & (0)10 47 94 32
- E-mail address : `michel.denuit@uclouvain.be`
- Personal webpage : `http ://www.uclouvain.be/actu`

ACADEMIC DEGREES

- 4-year Bachelor's degree in Mathematics, Université Libre de Bruxelles (Brussels, Belgium, June 1994), with "La Plus Grande Distinction" (i.e. maxima cum laude).
  Dissertation entitled "Lois de Poisson généralisées de Consul et de Goncharov" (supervisor : Professor Claude Lefèvre).
- 3-year Master's degree in Actuarial Science, Université Libre de Bruxelles (Brussels, Belgium, June 1996), with "La Plus Grande Distinction avec les Félicitations du Jury" (i.e. maxima cum laude with congratulations from the Jury).
  Dissertation entitled "Ordres Stochastiques en Sciences Actuarielles" (supervisor : Professor Claude Lefèvre).
- Ph.D. in Science (with optional Statistics), Université Libre de Bruxelles (Brussels, Belgium, December 1997), with "La Plus Grande Distinction avec les Félicitations du Jury" (i.e. maxima cum laude with congratulations from the Jury).
  Dissertation entitled "S-Convex Stochastic Orderings with Applications & Exact Probabilities for Order Statistics and Related Problems" (supervisor : Professor Claude Lefèvre).

CURRENT RESEARCH INTEREST

- Stochastic inequalities : stochastic orders, stochastic extrema, ageing notions, dependence concepts, ...
- Mathematical risk theory : risk sharing mechanisms, ruin problems, risk measures, ...
- Statistics applied to insurance : risk classification, reserving, credibility, bonus-malus systems, life tables, mortality forecasting, multistate models for health and disability policies, ...

RESEARCH AND TEACHING POSITIONS

1992-1994 Université Libre de Bruxelles, Brussels, Belgium, Student Instructor in Mathematics

1994-1999 Université Libre de Bruxelles, Brussels, Belgium, Full-time Teaching and Research Assistant in Probability and Statistics

1999-date Université Catholique de Louvain, Louvain-la-Neuve, Belgium, Full-time Professor of Probability, Statistics and Actuarial Mathematics

PROFESSIONAL DUTIES

2006-date President of the Institute of Statistics, Université catholique de Louvain, Louvain-la-Neuve, Belgium

2002-date Academic Secretary of the Contact Group “Actuarial Science” of the Belgian National Fund for Scientific Research (FNRS)

2002-date Academic Secretary of the Institute of Actuarial Science, Université catholique de Louvain, Louvain-la-Neuve, Belgium

2003 Member of the Education Committee of the Royal Society of Belgian Actuaries (ARAB-KVBA)

2001-2002 Member of the Education Task Force of the Royal Society of Belgian Actuaries (ARAB-KVBA)

1999-2000 Academic representative on the Information and Organization committee of the Royal Society of Belgian Actuaries (ARAB-KVBA)

1999-2000 Effective Belgian representative at the Education Committee of the Groupe Consultatif des Associations d’Actuaires des Pays des Communautés Européennes

1999-2000 Alternate Belgian representative at the Education Committee of the International Actuarial Association

1999-2000 Member of the International Affairs Committee of the Royal Society of Belgian Actuaries (ARAB-KVBA)

1998 Member of the Directorial Board of the Royal Society of Belgian Actuaries (ARAB-KVBA)

VISITING PROFESSORSHIPS

- Institute of Mathematics, Université de Liège (Liège, Belgium, 1997-1999)
- Department of Mathematics, Université libre de Bruxelles (Brussels, Belgium, 1998-1999)
- National Institute of Statistics and Applied Economics - INSEA (Rabat, Marocco, 1997-2003)
- Institut de Science Financière et d'Assurances (ISFA), Université Claude Bernard - Lyon 1 (Lyon, France, 2000-2005)
- Ecole Nationale de la Statistique et de l'Analyse de l'Information (ENSAI, Rennes, France, 2003-2004)
- Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE, Paris, France, 2007-2008)
- Faculty of Actuarial Science and Insurance, Sir John Cass Business School (London, UK, 2007-2010)

SHORT COURSES & SUMMER SCHOOLS

- Warsaw Actuarial Summer School 2002, Department of Economics, University of Warsaw (Poland), "GLM's and GAM's in nonlife ratemaking and reserving" (July 2002).
- 2nd Conference in Actuarial Science and Finance, Department of Statistics and Actuarial Science of the University of the Aegean (Karlovassi, Greece), "Constructing projected lifetables to price annuities" (September 2002).
- Dimitsana Summer School on Stochastic Finance and Insurance, sponsored by the National Bank of Greece under the auspices of the University of Patras (Greece), "Longevity problems and mortality tables" (September 2003).
- ASTIN Seminar in Actuarial Mathematics, under the auspices of the Faculty of Mathematics and Computer Science, University of Bucharest (Romania), "Risk classification" (October 2003).
- 3rd Conference in Actuarial Science and Finance, Department of Statistics and Actuarial Science of the University of the Aegean (Karlovassi, Greece), "Advanced Statistical Methods for Insurance" (with Arthur Charpentier, September 2004).
- Groupe Consultatif Summer School 2005 "Mortality projections and longevity risk in annuities and pension plans", under the auspices of the University of Trieste (Italy), "Mortality projections and actuarial applications" (July 2005)
- 18th International Summer School of the Swiss Association of Actuaries on Dependent Risks in Actuarial Science and Finance (Lausanne, Switzerland), "Measuring and modelling dependence" (August 2005)
- Groupe Consultatif Summer School 2006 "Modelling mortality dynamics for pensions and annuity business", under the auspices of the University of Parma (Italy), "Forecasting mortality : Applications and Examples" (August 2006)
- Warsaw Actuarial Summer School 2006, Department of Economics, University of Warsaw (Poland), "Projected life tables for insurance companies and pension funds" (September 2006).

CONTINUOUS PROFESSIONAL DEVELOPMENT - CPD

- Academic responsible for the CPD training program of the Institute of Actuarial Science (2003-2005)
- Trainer for several CPD sessions, including
  - "A priori and a posteriori ratemakings in automobile insurance" Les Assurances Fédérales, Brussels, May 31, 2000
  - "Financial applications of risk ordering", Permanente Educatie Actuarieel Genootschap (CPD of the Dutch Actuarial Society), joint with Rob Kaas and Angela van Heerwaarden, January 2001
  - "Mortality forecasting and projected lifetables", R&D Department of Secura Belgian Re, February 17, 2003.
  - "Longevity problems and mortality tables", Bureau Fédéral du Plan and Institut National de Statistique, Louvain-la-Neuve, October 22, 2003.
  - "Log-linear mortality projection methods for Belgium", Bureau Fédéral du Plan and Institut National de Statistique, Brussels, November 26, 2003.
  - "Integrated ratemaking in nonlife business : Making effective use of your data", Fortis AG, Brussels, March 22, 2004.
  - "Assurances de Personnes", Centre de Recherche Caritat - Stage intensif "Corrélations entre Risques", Paris, June 23-24, 2005
  - "Couverture du risque de longévité", Centre de Recherche Caritat - Stage intensif "La Réassurance : Approche Technique", Paris, October 3-4, 2005
  - "Nonlife ratemaking models with SAS", Centre de Recherche Caritat - Stage intensif "Modèles linéaires en assurance", Niort, June 22-23, 2006
  - "Advanced techniques for the measurement and management of longevity and mortality risks", Concentric Finance Master Class, joint with Pierre Devolder, Milan, October 10-11, 2007
  - "Analyse des statistiques de mortalité : tables périodiques et prospectives à l'usage des assureurs et des fonds de pension", Reacfin, Louvain-la-Neuve, October 19 and 26, 2007

MEMBERSHIPS

- Fellow of the Royal Society of Belgian Actuaries (ARAB-KVBA) since 1997
- Member of the Belgian Statistical Society (SBS-BVS) since 1996
- Member of the French Statistical Society (SFdS) since 2003

PUBLICATIONS

- Books :
  - "Modern Actuarial Risk Theory" (Kluwer Academic Publishers, 2001), with R. Kaas, M.J. Goovaerts and J. Dhaene.
  - "Mathématiques de l'Assurance Non-Vie. Tome I : Principes Fondamentaux de Théorie du Risque" (Collection Economie et Statistique Avancées, Economica, Paris, 2004), with A. Charpentier.
  - "Mathématiques de l'Assurance Non-Vie. Tome II : Tarification et Provisionnement" (Collection Economie et Statistique Avancées, Economica, Paris, 2005), with A. Charpentier.
  - "Actuarial Theory for Dependent Risk" (John Wiley & Sons, New York, 2005), with J. Dhaene, M.J. Goovaerts & R. Kaas.

  - “Construction de Tables de Mortalité Périodiques et Prospectives” (Collection Audit-Actuariat-Assurance, Economica, Paris, 2005) with A. Delwarde
  - “Actuariat des Assurances de Personnes : Modélisation, Tarification et Provisionnement” (Collection Audit-Actuariat-Assurance, Economica, Paris, 2007), with C. Robert
  - “Actuarial Modelling of Claim Counts : Risk Classification, Credibility and Bonus-Malus Systems” (John Wiley & Sons, New York, 2007), with X. Maréchal, S. Pitrebois & J.-F. Walhin
- Articles in actuarial science appeared in ASTIN Bulletin (7), Australian Actuarial Journal (1), Belgian Actuarial Bulletin (13), Bulletin Français d’Actuariat (4), Bulletin of the Swiss Association of Actuaries (8), German Actuarial Bulletin (6), Insurance : Mathematics & Economics (19), Journal of Actuarial Practice (4), Journal of Risk and Insurance (3), Journal of Financial Econometrics (1), Monde de l’Assurance (5), North American Actuarial Journal (4), Proceedings of the Casualty Actuarial Society (1), Revue Générale des Assurances et des Responsabilités (2), Scandinavian Actuarial Journal (8), Variance (1)
- Articles in probability and statistics appeared in Annals of Applied Probability (1), Advances in Applied Probability (1), Applied Mathematics Letters (1), Applied Stochastic Models in Business and Industry (1), Computational and Applied Mathematics (1), European Journal of Operations Research (1), Journal of Mathematical Psychology (1), Journal of Multivariate Analysis (1), Journal of Statistical Planning and Inference (1), Lifetime Data Analysis (1), Mathematical Inequalities and Their Applications (1), Mathematics of Operations Research (1), Methodology and Computing in Applied Probability (2), Probability in the Engineering and Informational Sciences (2), Revue d’Analyse Numérique et de Théorie de l’Approximation (1), Statistical Modelling (1), Statistics and Decision (1), Statistics and Probability Letters (3), Technometrics (1), Theory and Decision (1)
- Contributions to the Wiley Encyclopedia of Actuarial Science (3)
- Articles in conference proceedings (8)
- Actuarial education reports (4)
- Consulting reports (13)

A detailed list of publications is available from `http ://www.uclouvain.be/actu`

EDITORIAL ACTIVITIES

- Proceedings Editor for Insurance : Mathematics and Economics (1999-date)
- Editor for ASTIN Bulletin (2007-date)
- Founding Editor of the Belgian Actuarial Bulletin (1999-2003)
- Member of the Advisory Board for the Wiley Encyclopedia of Actuarial Science (2002-date)
- Member of the Advisory Board for the Wiley Encyclopedia of Quantitative Risk Analysis and Assessment (2006-date)
- Associate Editor of the Australian and New Zealand Journal of Statistics (2003-2007)
- Associate Editor of the International Journal of Statistics & Systems (2005-2006)
- Advisor for the Wiley-Dunod Series in Statistics and Mathematics (2006-date)

- Reviewer of book proposals for the Wiley Series in Probability and Statistics (2005-date)
- Referee for ASTIN Bulletin (8), Applied Mathematics Letters (1), Canadian Journal of Statistics (1), Insurance : Mathematics & Economics (31), Journal of Actuarial Practice (4), Journal of Computational and Applied Mathematics (2), Journal of Computational and Graphical Statistics (1), Risques (1), Journal of Risk and Insurance (4), Statistics and Probability Letters (4), Bulletin de la Société Mathématique de Belgique (1), Belgian Actuarial Bulletin (5), Journal of Multivariate Analysis (4), Annales de l'ISUP (1), Bulletin Français d'Actuariat (1), Journal of Applied Probability (1), Advances in Applied Probability (1), European Journal of Operational Research (3), Scandinavian Actuarial Journal (5), Stochastic Processes and Their Applications (1), Australian Actuarial Journal (1), Australian and New Zealand Journal of Statistics (7), Comptes rendus de l'Académie des Sciences de France (1), Biostatistics (1), Applied Stochastic Models in Business and Industry (2), Finance (1), Statistics and Decision (2), Risk Analysis (3), Geneva Papers on Risk and Insurance Theory (2), Blätter der DGVFM - Journal of the German Association for Financial and Actuarial Mathematics (2), Quantitative Finance (1), Probability in the Engineering and Informational Sciences (1), Geneva Risk and Insurance Review (1), Journal of Pension Economics and Finance (1)

TALKS

- Invited plenary lecture at
  - 35èmes Journées de Statistique (Lyon, France, June 2003)
  - Conference "Dependence Modelling : Statistical Theory and Applications to Finance and Insurance - DeMoSTAFI" (Québec, Canada, May 2004)
  - 8th International Conference on Insurance : Mathematics & Economics (Roma, Italy, June 2004)
  - Scientific Conference on Insurance and Finance, German Association for Insurance and Financial Mathematics (Berlin, April 25, 2005)
  - Colloquium "Risques de Longévité et de Mortalité : les Apports de la Recherche", Centre de recherche et développement sur l'assurance de la longévité et de la mortalité, SCOR Vie (Paris, January 17, 2006)
  - AMASES - Italian Association for Mathematics Applied to Economic and Social Sciences 2007 Congress (Lecce, Italy, September 2007)
- Invited Speaker at
  - Colloquium "Tarification automobile et systèmes bonus-malus" (Paris, November 7-8, 2002)
  - Colloquium "Assurances de Rentes : Approche Technique" (Paris, April 2003)
  - 2nd Actuarial and Financial Mathematics Day (Brussels, February 6, 2004)
  - Workshop on Lee-Carter Methods, Department of Actuarial Mathematics and Statistics, Heriot-Watt University (Edinburgh, September 23-24, 2004)
  - Workshop on risk measures and risk management, EURANDOM, Eindhoven University of Technology (May 9-11, 2005)
  - Integrated Risk Modeling Workshop, Tilburg University (Tilburg, April 11-13, 2007)
- Communications in congresses, including Annual Meeting of the Belgian Statistical Society, Rencontre Franco-Belge de Statisticiens, Journées de Statis-

tique, International Congress of Insurance : Mathematics & Economics, Meeting of the American Mathematical Society, Colloque Jeunes Probabilistes et Statisticiens, International Conference in Reliability and Survival Analysis, International Conference on Extremes in Theory and Practice, Séminaire Lyon-Lausanne, International Symposium on Generalized Convexity/Monotonicity, International Congress of Actuaries, Samos Congress in Actuarial Science and Finance, Actuarial Research Conference, World Risk and Insurance Economics Congress, International Conference on Mathematical and Statistical Modelling
- Invited seminars in Belgian universities, inluding Université libre de Bruxelles, Université catholique de Louvain, Université Mons-Hainaut, Université de Liège, Limburgs Universitair Centrum, KULeuven
- Invited seminars in foreign universities, including The University of Arizona (USA), Université de Marne-la-Vallée (France), Université Laval (Canada), University La Sapienza (Italy), University D'Annunzio (Italy), Institut National de Statistique et d'Economie Appliquée (Maroc), University Degli Studi (Italy), City University (London-UK), Universitat de Barcelona (Spain), Universitat de Valencia (Spain), Université Claude Bernard - Lyon 1 (France), HEC Lausanne (Switzerland), Warsaw university (Poland), ENSAE Paris (France), Technische Universität München (Germany), Heriot-Watt University (Edinburgh, UK)
- Invited talks in Professional Associations, including Belgian Actuarial Society, Groupe Consultatif, Dutch Actuarial Society, International Actuarial Association, Institute and Faculty of Actuaries, Polish Society of Actuaries

PRIZES AND HONOURS

- PhD awarded "Olbrechts-Tyteca Prize 1997"
- Awarded Annual Prize 2000 of the Académie Royale des Sciences de Belgique (group : mathematics) "Lauréat de l'Académie Royale de Belgique"
- Awarded "Prix FSR 2000" together with Professors I. Gijbels and Ph. Lambert
- Nominee third most cited author in actuarial science over the period 1996-2000 according to the bibliometric study appeared in the journal Insurance : Mathematics & Economics (Vol 30, pp. 293-296)
- Awarded the 2003 Casualty Actuarial Society (CAS) Prize for the best article published in the Journal of Risk and Insurance (for "Bonus-malus scales in segmented tariffs with stochastic migration between segments" co-authored with N. Brouhns, M. Guillén & J. Pinquet)
- Awarded the 2006 Giuseppe Ottaviani Prize in Insurance by the Italian Institute of Actuaries for the paper "Lee-Carter goes risk-neutral : An application to the Italian annuity market" (with Enrico Biffis, appeared in Giornale dell'Istituto Italiano degli Attuari)
- Hon. Professor, Faculty of Actuarial Science and Statistics, Cass Business School, City University, London.

RESEARCH PROJECTS AND GRANTS

- Committee on Knowledge Extension Research, American Society of Actuaries (SOA), Actuarial aspects of dependencies in insurance portfolios (in collaboration with Professors Dhaene and Goovaerts, KULeuven, 1999-2002)
- Fonds Spéciaux de Recherche (UCL), Insurance ratemaking : towards a unified

approach (2000-2002)
- Royal Society of Belgian Actuaries, Building projected lifetables for Belgium (2002)
- SSTC-Agora (Belgian Federal Government), Datawarehouse for pensions of the public sector : analysis of external needs (in collaboration with Professors Kolp and Saerens, IAG UCL, 2003-2004)
- SSTC-Agora (Belgian Federal Government), Mortality of pensioners from the public sector : actuarial and demographic analysis (in collaboration with Professors Dhaene and Goovaerts, KULeuven, 2003-2004)
- Fonds Spéciaux de Recherche (UCL), Nouvelles méthodes de gestion des risques assurantiels et financiers (2003-2004)
- First Spin-off programme, Walloon Government, Développement de solutions informatiques dans le domaine de la gestion des risques (2003-2006)
- Fonds pour la Formation à la Recherche dans l'Industrie et l'Agriculture (FRIA), Méthodes statistiques modernes d'évaluation du risque (2003-2005)
- Projet d'Actions de Recherche Concertées (PARC), Modern Risk Management Models for Insurance Companies and Pension Funds (2004-2009)
- Individual research grants
  - Grantee "Fondation Agathon De Potter", Académie Royale de Belgique.
  - Grantee "Communauté Française de Belgique"
  - Grantee "Fonds National de la Recherche Scientifique" (FNRS - Crédit aux Chercheurs, 2000-2002)
  - Grantee "Banque Nationale de Belgique" (BNB - Mécénat, 2005)
  - Grantee "Secura Re" (Mécénat, 2006)

APPLIED RESEARCH AND CONSULTING WITH INDUSTRY

- Co-founder (with Pierre Devolder, Xavier Maréchal and Jean-François Walhin) of Reacfin SA, a spin-off of the Université catholique de Louvain (UCL), see www.reacfin.com
- President of the Scientific Committee of Reacfin SA (2004-2006)
- Member of the Scientific Committee "Mortality-Longevity" of the Reinsurer SCOR-Vie (2004-date)
- Member of the Scientific Committee "Longevity Risk" of AXA Group Risk Management (2006-date)
- Projects
  - "Bonus-malus systems for multiline insurance products" in collaboration with Professor Pinquet, Parix X, for Winterthur Europe (1999-2000)
  - "Covering the longevity risk in portfolios of life annuities" for Secura Belgian Re (2002-2003)
  - "Longevidad y estado de salud : medicion de la esperanza de vida segun grados de discapacidad" in collaboration with Professors Guillén, Barcelona, and Haberman, London, for Bank BVVA (2003-2004)
  - "Loss distribution approach for computing the economic capital for operational risk", for Euroclear Bank SA (2004).
  - "Méthodes relationnelles et tables de mortalité" for SCOR Life (2004-2005)
  - "Evaluation actuarielle des coûts potentiels liés à une éventuelle modification des règles du droit de la responsabilité médicale" for the Belgian Health Ministry (2004-2007)
  - "Tarification VAM : Aspects méthodologiques et construction d'un zonier"

  for MAIF (2005)
  - "Étude relative à l'évolution des coûts des couvertures HOSPI de base, globale et globale +" for Solimut (2005)
  - "Forecasting insurance underwriting cycles", for AXA International (2006-2007)
- Actuarial evaluations for Greenille Estate and Trust Attorneys, for Deckers, De Graeve, Sledsens & Van Den Bergh, and for Dehenain Denebourg Finold & Associés

ACTUARIAL SOFTWARE

- Conception of BM-builder, the SAS solution for computing the relativities associated to the levels of a bonus-malus scale, distributed by Reacfin SA
- Conception of Actutilitaire Life, the Excel solution for computing fair values in life insurance, distributed by Reacfin SA
- R code for implementing advanced actuarial models

PhD THESES SUPERVISED

- Abdelaouid Tajar (PhD in Science, optional Statistics, defended in February 2003), now in private consulting
- Oana Purcaru (PhD in Science, optional Statistics, defended in August 2005), now in private consulting
- Natacha Brouhns (PhD in Science, optional Actuarial Science, defended in December 2005), now in private consulting
- Antoine Delwarde (PhD in Science, optional Actuarial Science, defended in March 2006), now in private consulting
- Arthur Charpentier (PhD in Science, optional Statistics, defended in June 2006, thesis awarded the 2006 SCOR Prize for the best doctoral dissertation in actuarial science), now professor at the National School in Statistics and Economics (ENSAE, Paris, and ENSAI, Rennes)
- Jean-Philippe Boucher (PhD in Science, optional Actuarial Science, defended in May 2007), now professor at the Université du Québec à Montréal, Department of Mathematics
- Cindy Courtois (PhD in Science, optional Actuarial Science, defended in June 2007), now at the CBFA (supervisory authority for the Belgian financial sector, banks and insurance companies)
- Sandra Pitrebois (PhD in Science, optional Actuarial Science, completion expected in 2008), now in the R&D department of Secura Re
- Julien Trufin (PhD in Science, optional Actuarial Science, started in July 2007),
- Post-doctoral fellowship supervision : Ana Cebrian (2003-2004, now professor at the University of Zaragoza, Spain)

MEMBERSHIP OF PhD JURIES

- Jean-François Walhin (PhD in Statistics, September 2000, UCL)
- Catherine Vermandele (PhD in Statistics, October 2000, ULB)
- Mohammed Snoussi (PhD in Statistics, May 2001, ULB)
- Daniela Climov (PhD in Statistics, May 2002, UCL)

- Michel Culot (PhD in Applied Science, January 2003, UCL)
- Werner Hürlimann (Habilitation Venia Legendi of the ETH Zürich, April 2003, ETH Zürich, Suisse)
- Francesco Menoncin (PhD in Economics, July 2003, UCL)
- Terry Sithole (PhD in Actuarial Science, November 2003, City University, London, UK)
- François Vandenhende (PhD in Statistics, December 2003, UCL)
- Steven Vanduffel (PhD in Actuarial Science, January 2005, University of Amsterdam)
- Tom Hoedemakers (PhD in Actuarial Science, June 2005, KULeuven)
- Roger Laeven (PhD in Actuarial Science, September 2005, University of Amsterdam)
- Dario Styve Célestin (PhD in Agricultural Economics, November 2005, UCL)
- Yaniv Zacks (PhD in Actuarial Science, February 2006, University of Haifa, Israël)
- Ana Maria Pérez-Marin (PhD in Econometrics, March 2006, University of Barcelona, Spain)
- Donatien Hainaut (PhD in Actuarial Science, September 2007, UCL)

SCIENTIFIC REFEREE

- Member of the Statistics Assessment Committee (Actuarial and Financial Engineering) of the Flemish Interuniversity Council-VLIR (2007-2008)
- Principal investigator for the Hong-Kong Research Grants Council-ERG programme (2007)
- Scientific referee for the Belgian Fonds National de la Recherche Scientifique and Fonds voor Wetenschappelijk Onderzoek - Vlaanderen (postdoctoral research fellowships), Netherlands Organisation for Scientific Research (NWO, Veni programme), Austrian Academy of Sciences (Johann Radon Institute for Computational and Applied Mathematics), as well as for academic applications in several universities (Universität der Bundeswehr München, Faculty of Business Administration and Economics of the Leipzig University, ETH Zürich, University of Haifa)
- Member of the jury for the Belgian federal SELOR selection agency in 2000-2001
- Academic search committees and evaluation committees in UCL

MEMBERSHIP OF SCIENTIFIC COMMITTEES

- 2nd Conference in Actuarial Science & Finance in Samos (Karlovassi, Greece, September 2002)
- 7th International Congress on Insurance : Mathematics and Economics (Lyon, France, June 2003)
- 1st Brazilian Conference on Stochastic Modelling in Insurance and Finance (Sao Paulo, Brazil, September 2003)
- 8th International Congress on Insurance : Mathematics and Economics (Rome, Italy, June 2004)
- 3rd Conference in Actuarial Science & Finance in Samos (Karlovassi, Greece, September 2004)
- International Congress of Actuaries 2006 (Paris, France)

- $(EC)^2$ Conference on Econometrics of Financial and Insurance Risks (Istanbul, Turkey, December 2005)
- 9th International Congress on Insurance : Mathematics and Economics (Québec, Canada, July 2005)
- 18th International Summer School of the Swiss Association of Actuaries on Dependent Risks in Actuarial Science and Finance (Lausanne, Switzerland, August 2005)
- 10th International Congress on Insurance : Mathematics and Economics (Leuven, Belgium, July 2006)
- 4th Conference in Actuarial Science & Finance in Samos (Karlovassi, Greece, September 2006)
- 11th International Congress on Insurance : Mathematics and Economics (Athens, Greece, July 2007)
- Actuarial and Financial Mathematics Conference - AFMathConf (Brussels, Belgium, February 2008)
- ASTIN 2008 colloquium (Manchester, July 2008)

WORKING GROUPS

- Mortality forecasting for Belgian insurance companies and pension funds, Royal Society of Belgian Actuaries (KVBA-ARAB), 2001-2003.
- Education Task Force, Royal Society of Belgian Actuaries (KVBA-ARAB), 2000-2002.
- Mortality projections for Belgium, Bureau fédéral du Plan - Institut National de Statistique - Office de Contrôle des Assurances, 2004 (results summarized in the BfP-Working Paper 20-04 "Quotients de mortalité prospectifs")

ORGANIZATION OF SCIENTIFIC EVENTS

- Co-organizer (with Christian Jaumain, UCL) of a one-day colloquium "Bonus-Malus", March 13, 2002, Louvain-la-Neuve
- Member of the organizing committee of the 34th Journées de Statistique (Brussels & Louvain-la-Neuve, May 2002)
- Co-organizer (with Philippe Lambert, UCL) of the session "Copules et leurs applications" of the 34th Journées de Statistique (Brussels & Louvain-la-Neuve, May 2002)
- Co-organizer (with Christian Partrat, ISFA Lyon) of the conference "Tarification automobile et systèmes bonus-malus", November 7-8, 2002, Paris
- Organization of the Actuarial Contact Days, under the auspices of the Belgian FNRS, in 2000, 2001, 2002, and 2003 in Louvain-la-Neuve, in 2004 in Brussels
- Co-organizer (with Jan Dhaene, KULeuven) of the KVBA-ARAB international Chair in Actuarial Science in 2000 (Jean Pinquet, Paris X, Advanced casualty ratemaking methods), 2001 (Moshe Milevsky, York University, Toronto, Canada, Financial and actuarial wealth management) and 2003 (Emiliano Valdez, School of Actuarial Studies, University of New South Wales, Sydney, Australia, Modelling dependence with copulas in insurance and finance & Pooling longevity risk through group self-annuitization)
- Organization of PARC colloquium in 2005 (Risk theory and stochastic finance), 2006 (Two-day workshop on longevity, securitization and transfer of risks), 2007 (Risk theory and pensions)

- Awarded “Les Amants du Métro 1997” poestry prize
- Leader in Belgian youth movements (Fédération des Scouts Catholiques de Belgique - FSC, 1988-1993)