THE FIELDS INSTITUTE
FOR RESEARCH IN MATHEMATICAL SCIENCES

ABSTRACTS 1.2

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Dr. Shaun Wang is an Assistant Vice President and Research Director at SCOR Reinsurance Company, where his current responsibilities include enterprise risk management and capital allocation. Before joining the insurance industry in 1997, he was a faculty member of actuarial science at Concordia University and the University of Waterloo, Canada. He is a Fellow of the Casualty Actuarial Society, an Associate of the Society of Actuaries, a member of the American Academy of Actuaries, and a member of the American Risk and Insurance Association. He holds a doctoral degree in statistics from the University of Waterloo.

Dr. Wang has published over 30 articles on the subjects of risk measurement, correlation modelling, and the pricing of risk. His work on PH-transform won the Best Paper Prize at the 1997 CAS Ratemaking Seminar. He was awarded an important research project –Aggregation of Correlated Risk Portfolios by the Casualty Actuarial Society. He was selected by Risk Publications to author a chapter on CAT- bond pricing models. His recent research established a universal framework for measuring financial and insurance risks. He currently serves on the Editorial Board for North American Actuarial Journal, ASTIN Bulletin, a section editor for the Encyclopaedia of Actuarial Science. He is also a member of the Committee on Theory of Risk, and the Reinsurance Section of ASTIN.