

Short Biography of Michel M. Dacorogna

Michel Dacorogna, is scientific advisor to the chairman of SCOR. He conducts research in the field of insurance mathematics, capital management and risks. He is also involved in presenting to management and to customers SCOR models and capital management techniques. Member of the board of the SCOR Science Foundation and of the joint Research Center on Insurance Risk with the Nanyang Technical University of Singapore, he makes sure that SCOR sponsorship is well put in use and known in the academic world and recognized by the industry. Until July 2013, Michel was deputy group CRO in charge of Solvency II and the internal model. He was at the origin of SCOR's internal model, which he developed for more than 10 years.

Author and co-author of more than 75 publications in refereed scientific journals, he is often invited to present his results in international conferences and specialized seminars. His work is referenced in many publications. One of the papers he co-authored was the most quoted paper over 5 years in the Journal of Banking and Finance. He also lectures at the ETH and University of Zurich, at the University Ca'Foscari in Venice (Italy) and at the University of Turin (Italy) in their master of finance programs.

He received his Habilitation, Ph. D. and M. Sc. in Theoretical Physics from the University of Geneva in Switzerland and did a post-doc at the University of California in Berkeley.