Curriculum Vitae Jan Dhaene

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

Currently, he is full professor with the Actuarial Research Group of the Department Accountancy, Finance and Insurance at the Faculty of Business and Economics of KU Leuven.

He is head of the Research Centre Insurance (Actuarial Research Group) at KU Leuven, program director of the Master of Science in Financial and Actuarial Engineering (Faculty of Economics and Business and Faculty of Science, KU Leuven) and head of the division 'Actuariële Toepassingen voor Verzekerings-ondernemingen en Pensioenfondsbeheer', KU Leuven Research and Development (LRD).

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

His main current research interests are in modeling dependencies in insurance portfolios, risk management for financial institutions, integrating financial and actuarial models and decentralized risk-sharing.

He has published over 145 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, International Journal of Financial Engineering.

Together with R. Kaas, M. Goovaerts and M. Denuit, he is co-author of the following books:

- *Modern Actuarial Risk Theory* (Kluwer, 2001). This book has been translated in Chinese (现代精算风险理论,) by Q. Tang, T. Hu and S. Cheng (Science Press, Beijing, 2005) and in Russian (Современная актуарная теория риска) by A.A. Novoselov, A.A., Editor V.K. Malinovskii (Janus-K Moscow, 2007).
- *Modern Actuarial Risk Theory – Using R* (Springer, 2008). This book has been translated in Chinese (现代精算风险理论-基于R) by M. Zhou M. and L. Wei (Science Press, Beijing, 2016). It has been translated in Persian (نظریه مخاطره نظریه مخاطره اکچوئرال مدرن با استفاده از. R) by Mahmoudvand R., Shokohi F.

and Alehosseini S.; (Insurance Research Center, affiliated to Central Insurance of I.R. Iran, Tehran, 2016).

- *Actuarial Theory for Dependent Risks – Measures, Orders and Models* (Wiley, 2005).

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), the Actuarial Education and Research Fund (Society of Actuaries grants) and the Bilateral Co-operation Program KU Leuven – Tsinghua University.

He has been co–chair holder of the *Fortis Chair in Financial and Actuarial Risk Management* (2006-2009) and chairholder of the *AG Insurance Chair in Health Insurance* (2010-2019).

He has held visiting appointments and/or has been teaching at the following institutions: University of Antwerp (Belgium), University of Ghent (Belgium), University of Amsterdam (The Netherlands), Warsaw University (Poland), University of the Free State (Bloemfontein, South Africa), University of Sao Paulo (Brasil), University of New South Wales (Sydney, Australia), University of Ljubljana (Slovenia), Université de Lausanne (Switzerland), Duisenberg School of Finance (Amsterdam, The Netherlands), Institut Supérieur de Management Adonaï (Cotonou, Benin), Université d'Abomey-Kalavi (Cotonou, Benin), Central University of Finance and Economics (Beijing, China), Tsinghua University (Beijing, China), University of Turin (Turin, Italy), Universitas Padjadjaran (Bandung, Indonesia), Kyoto University (Kyoto, Japan), University of Bologna (Bologna, Italy) University of International Business and Economics (Beijing, China) and IMPA (Institute of Pure and Applied Mathematics (Rio de Janeiro, Brasil).

He mentored Ph.D. students at KU Leuven, Universiteit van Amsterdam, Universiteit van die Vrystaat (Bloemfontein, South Africa), Tsinghua University (Beijing, China) and has also been a member of several Ph.D. committees at the University of Ghent, the University of Antwerp, the University of Amsterdam, Vrije Universiteit Brussels, Université Catholique de Louvain, the University of Barcelona, Imperial College (London), the University of Ljubljana, Université de Lausanne (Switzerland), Maastricht University (The Netherlands), Tsinghua University (Beijing, China).

He is Associate Editor of *Insurance: Mathematics & Economics* (since 2000), member of the Editorial Board of *ASTIN Bulletin* (since 2007), Advisory Editor of *Journal of Computational and Applied Mathematics* (since 2008), Associate Editor *of Istatistik, Journal of the Turkish Statistical Association* (since 2012), Associate Editor of Journal of the Iranian Statistical Society (since 2018) and Associate Editor of North American Actuarial Journal (since 2019).

He is member of IA|BE (Institute of Actuaries of Belgium) and I.A.A. (International Actuarial Association). He is vice-chair of AEN (the Actuarial Education Network of I.A.A.).