

# **ACCELERATING REINSURANCE RISK ANALYTICS ON CLUSTERS, CLOUDS, AND GPU**

January 30, 2015 (2:30 pm - 4:30 pm)

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**Jodrey School of Computer Science**

**SEMINAR PRESENTATION**

Friday, January 30, 2015

2:30 PM

Carnegie Hall 113

**ANDREW RAU-CHAPLIN**

**Professor of Computer Science**

**Director of the Risk Analytics Lab**

**Dalhousie University**

## **Abstract**

In this talk I will briefly describe three ongoing projects at the intersection of Reinsurance Analytics and High Performance Computing, namely:

1. Accelerating Portfolio Analysis and Pricing on Multicore and GPU Processors
2. Treaty Optimization: A Efficient Frontier Approach

### 3. Big Data Approaches to Reinsurance Analytics

In each case, we will focus on efficient computational methods for addressing practical challenges in Reinsurance analytics and describe operational prototypes that use high performance computing (HPC) architectures to meet these challenges.

#### **About the Presenter**

Andrew Rau-Chaplin is a Professor of Computer Science and director of the Risk Analytics Lab at Dalhousie University, Canada. His research is focused on the application of High Performance Computing (HPC) in data and computationally intensive challenges in domains including data warehousing, OLAP, spatial information systems, catastrophe modeling, and risk analytics. His academic research has led to over 100 publications in conferences and journals and his M.Sc. and Ph.D. students have gone on to positions in academia and leading technology companies.

**Everyone is welcome to attend**

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