

CS Seminar - Risk Engineering

Sep 26/14 2:30 pm

Location: KCIC AUDITORIUM

Oliver Baltzer
Co-Founder & CTO
Analyze Re Inc.

Abstract: Risk Engineering is the discipline of utilizing predictive analytics and real-time market data to design portfolios of risk that target specific economic goals while satisfying regulatory, market, and other constraints. Risk Engineering is used by insurance and reinsurance companies as part of their strategic planning and execution. Analytical processes around Risk Engineering are data-driven and computationally intensive. Analyze Re provides Software-as-a-Service solutions for Risk Engineering to the insurance and reinsurance industry. This talk provides an overview of the computational challenges that are involved in Risk Engineering applications and discusses how some of them are being solved with today's technologies.

Bio: Oliver Baltzer is a technology generalist with more than two decades of experience in software development and 12+ years of building scientific and parallel applications. As Chief Technology Officer, Oliver is leading Analyze Re's innovative product vision and R&D strategies. Prior to co-founding Analyze Re he was Chief Architect for Computational Analytics at Flagstone Reinsurance, where he has led the design and implementation of leading-edge catastrophe modeling software, risk analytics and pricing

platforms with great success and impact to the business. Oliver holds a Ph.D. degree in Computer Science from Dalhousie University and Master's degrees in High-Performance Computing from University of Reading and Computer Engineering from HTW Berlin. His main areas of interest are high-performance computing, scalable distributed systems and risk engineering applications.

Everyone is welcome to attend.
