Michel M. Dacorogna

Director, Risk Management

Michel's research focuses on insurance mathematics, capital management and risks. As head of DEAR-Consulting, a company that advises financial institutions on actuarial and economic matters, Michel presents models and capital management techniques to management and customers.

Until July 2013, Michel was deputy group chief risk officer (CRO) of the global reinsurance company, SCOR, in charge of Solvency II and the internal model, which he developed over 10 years with his team. He was also a scientific advisor to the chairman.

As author and co-author of more than 85 publications in peer-reviewed scientific journals, Michel is often invited to present at international conferences and specialised seminars. His work is referenced in many publications. One paper he co-authored was the most quoted in the *Journal of Banking and Finance* over a five-year period. His book, *An Introduction to High Frequency Finance*, remains a valuable reference in the field.

Michel is a board member of the Research Center on Insurance Risk at the Nanyang Technical University of Singapore. He also collaborates with them on their initiatives. Michel delivers lectures to the finance and insurance master's degree programmes at the Eidgenössische Technische Hochschule Zürich (ETH), the University of Zurich, the University Ca'Foscari (Venice, Italy) and the University of Turin (Turin, Italy).

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