BIO

Michel M.V. Denuit

September 11, 2007

Michel Denuit was borne in Central Africa, where his parents worked for several years. He was then raised in Brussels, Belgium. He received a 4-year Bachelor's degree in Mathematics (optional Statistics) in June 1994, a 3-year Master's degree in Actuarial Science in June 1996 and a PhD degree in Science (optional Statistics) in December 1997, all from the University of Brussels (ULB). He is a fellow of the Royal Society of Belgian Actuaries (KVBA-ARAB).

He devoted all his career to teaching and research in actuarial science, in the Université catholique de Louvain (UCL, Louvain-la-Neuve, Belgium) where he is professor in the Institute of Actuarial Science. He has held several visiting appointments at universities and research institutes, including the Institute of Mathematics of the University of Liège (ULg, Belgium), the Institute for Finance and Insurance of the Lyon 1 University (ISFA, Lyon, France), the National Institute of Statistics and Applied Economics of Rabat (INSEA, Rabat, Marocco), the National School for Statistics (ENSAI, Rennes, France), and the National School in Statistics and Economics (ENSAE, Paris, France). He has done extensive research in the areas of risk theory and nonlife ratemaking. He specialized in applying advanced probabilistic and statistical methods to solve actuarial problems.

He is on the editorial board of several journals (including Insurance: Mathematics & Economics and ASTIN Bulletin) and is consulted to evaluate articles and books proposals on a regular basis. His more than 100 refereed journal articles and 7 influential books span most aspects of actuarial science. He serves on the scientific committees of the main scientific congresses of the field, including International Congress on Insurance: Mathematics and Economics, International Congress of Actuaries, and ASTIN Colloquium.

Denuit has had 9 PhD students, most of whom now hold positions at leading universities, federal agencies, or consulting firms. His research has been awarded several prizes, including the 2000 annual prize of the Belgian Academy of Science, the 2003 American Casualty Actuarial Society (CAS) Prize for the best paper published in the Journal of Risk and Insurance, and the 2006 Giuseppe Ottaviani Prize in Insurance by the Italian Institute of Actuaries. He was the first recipient of the bisannual Olbrechts-Tyteca prize, which honors the best PhD in Probability, Statistics and Operations Research in ULB. Denuit's research has been supported by the Belgian National Science Foundation, the Belgian Academy of Science (Fondation Agathon De Potter), the American Society of Actuaries (Committee on Knowledge Extension Research), the Royal Society of Belgian Actuaries, the Belgian Federal Government, the Walloon Region, the Communauté française de Belgique, the Belgian National Bank, as well as several insurance and reinsurance companies.

He has regularly been invited to lecture about advanced topics in risk theory and actuarial mathematics at major congresses as well as during international Summer Schools. He founded with several colleagues a consulting firm offering services to financial institutions. He conducted several projects with major European (re)insurance companies and banks, and produced various softwares (as BMbuilder for bonus-malus scales, for instance). He has served as Director of the Institute of Statistics, as well as on several professional actuarial committees in Belgium and in the EU.

For a detailed CV and a list of publications, please visit

`http://www.uclouvain.be/actu`