PhD in SCHOOL OF STATISTICAL SCIENCES

TIMETABLE 2024/25

Curriculum: Actuarial Sciences

2024

November	Course	Instructor	Affiliation	Hours	Building Room	RM115
8	How to write a scientific article + laboratory activity	Susanna Levantesi	Sapienza Università di Roma	10:00-13:00	GO	**6 hours**
18	How to write a scientific article + laboratory activity	Susanna Levantesi	Sapienza Università di Roma	10:00-13:00	G0	

December	Course	Instructor	Affiliation	Hours	Room	
10	Mathematical Optimization	Lavinia Amorosi	Sapienza Università di Roma	10:30 - 12:00; 14:30 - 16:30	24 CU002	**12 hours (borrowed from curriculum SM)**
11	Mathematical Optimization	Lavinia Amorosi	Sapienza Università di Roma	10:30 - 12:00; 14:30 - 16:30	24 CU002	
12	Mathematical Optimization	Lavinia Amorosi	Sapienza Università di Roma	10:30 - 12:00; 14:30 - 16:30	24 CU002	

2025

January	Course	Instructor	Affiliation	Hours	Room	
7	Monte Carlo methodology for the evaluation of financial and insurance contracts	Luca Passalacqua	Sapienza Università di Roma	09:00-17:00	G0	**24 hours**
8	Monte Carlo methodology for the evaluation of financial and insurance contracts	Luca Passalacqua	Sapienza Università di Roma	09:00-17:00	G0	
9	Monte Carlo methodology for the evaluation of financial and insurance contracts	Luca Passalacqua	Sapienza Università di Roma	09:00-17:00	G0	
10	Monte Carlo methodology for the evaluation of financial and insurance contracts	Luca Passalacqua	Sapienza Università di Roma	09:00-17:00	G0	

February	Course	Instructor	Affiliation	Hours	Room	
4	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	**18 hours**
5	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	
6	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	
11	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	
12	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	
13	Complex networks	Giulia Rotundo	Sapienza Università di Roma	09:00-12:00	24	

March	Course	Instructor	Affiliation	Hours	Room	
18	Modeling and optimization of decision problems with applications in financial and insurance fields	Federica Ricca	Sapienza Università di Roma	09:30-13:30	24	12
20	Modeling and optimization of decision problems with applications in financial and insurance fields	Federica Ricca	Sapienza Università di Roma	09:30-13:30	24	

25	Modeling and optimization of decision problems with applications in financial and insurance fields	Federica Ricca	Sapienza Università di Roma	09:30-13:30	24	
27	Modeling and optimization of decision problems with applications in financial and insurance fields	Federica Ricca	Sapienza Università di Roma	09:30-13:30	24	
April	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
3	Models for the customization of the prize: a comparison between Generalized Linear Models and Quantile Regression	Fabio Baione; Davide Biancalana	Sapienza Università di Roma	14:00-18:00	G0	18
4	Models for the customization of the prize: a comparison between Generalized Linear Models and Quantile Regression	Fabio Baione; Davide Biancalana	Sapienza Università di Roma	10:00-14:00	G0	
10	Models for the customization of the prize: a comparison between Generalized Linear Models and Quantile Regression	Fabio Baione; Davide Biancalana	Sapienza Università di Roma	14:00-18:00	G0	
11	Models for the customization of the prize: a comparison between Generalized Linear Models and Quantile Regression	Fabio Baione; Davide Biancalana	Sapienza Università di Roma	10:00-14:00	G0	
May	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
5	Claim Reserving Modelling and Capital Requirement for reserve risk	Gian Paolo Clemente; Francesco Della Corte; Gabriele Pittarello	Università Cattolica del Sacro cuore	10:00-13:00; 14:00-16:00	on line	**18**
6	Modeling and optimization of decision problems with applications in financial	Federica Ricca	Sapienza Università di Roma	09:00-13:00	24	
15	Claim Reserving Modelling and Capital Requirement for reserve risk	Gian Paolo Clemente; Francesco Della Corte; Gabriele Pittarello	Università Cattolica del Sacro cuore	9:00-13:00; 14:00-15:00	on line	
19	Claim Reserving Modelling and Capital Requirement for reserve risk	Gian Paolo Clemente; Francesco Della Corte; Gabriele Pittarello	Università Cattolica del Sacro cuore	3 ore	on line	
23	Claim Reserving Modelling and Capital Requirement for reserve risk	Gian Paolo Clemente; Francesco Della Corte; Gabriele Pittarello	Università Cattolica del Sacro cuore	2 ore	on line	
June	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
4	Default Probabilities: Inference and Modeling	Jacopo Giacomelli	SACE group	14:00-18:00	TBD	**12 hours**
5	Default Probabilities: Inference and Modeling	Jacopo Giacomelli	SACE group	14:00-18:00	TBD	
11	Default Probabilities: Inference and Modeling	Jacopo Giacomelli	SACE group	14:00-18:00	TBD	
July	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
9	Claim Reserving Modelling and Capital Requirement for reserve risk - final assessment	Gian Paolo Clemente; Francesco Della Corte; Gabriele Pittarello	Università Cattolica del Sacro cuore	3 ore	on line	
September	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
TBD	Climate Change Risk Management in Finance and Insurance	Valeria D'Amato; Maria Carannante	Università di Salerno		TBD	**18 hours**
October	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	

1	Artificial Neural Networks in actuarial science: theoretical framework and applications to Life and Non-Life Insurance modeling	Mario Marino	Università di Trieste	9:00-13:00	on line	**12 hours**
2	Artificial Neural Networks in actuarial science: theoretical framework and applications to Life and Non-Life	Mario Marino	Università di Trieste	9:00-13:00	on line	
3	Artificial Neural Networks in actuarial science: theoretical framework and applications to Life and Non-Life Insurance modeling	Mario Marino	Università di Trieste	9:00-13:00	on line	

PhD in SCHOOL OF STATISTICAL SCIENCES

TIMETABLE 2024/25

Second years

November	Course	Instructor	Affiliation	Hours	Room	
4	Longevity risk measurement and management	Susanna Levantesi	Sapienza Università di Roma	9:00-16:00	G0	**18 hours**
5	Longevity risk measurement and management	Susanna Levantesi	Sapienza Università di Roma	9:00-13:00	G0	
11	Longevity risk measurement and management	Susanna Levantesi	Sapienza Università di Roma	9:00-16:00	G0	
			2025			
February	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
4	Introduction to Copula and Pair Copula Construction	Fabio Baione	Sapienza Università di Roma	10:00-14:00	G0	**8 hours**
7	Introduction to Copula and Pair Copula Construction	Fabio Baione	Sapienza Università di Roma	10:00-14:00	G0	
March	**Course**	**Instructor**	**Affiliation**	**Hours**	**Room**	
3	NDC pension systems: strengths and weaknesses. Possible adjustments and additions	Massimiliano Menzietti	Università di Salerno	15:00-18:00	G0	**12 hours**
4	NDC pension systems: strengths and weaknesses. Possible adjustments and additions	Massimiliano Menzietti	Università di Salerno	10:30-13:30	G0	
5	NDC pension systems: strengths and weaknesses. Possible adjustments and additions	Massimiliano Menzietti	Università di Salerno	10:30-13:30	G0	
10	PHD Seminar	Massimiliano Menzietti	Università di Salerno	15:00-17:00	G0	

The calendar may be subject to additions/changes