

CURRICULUM ATTIVITÀ SCIENTIFICA E DIDATTICA

Nicolino Ettore D'Ortona

Dottorato di ricerca in Scienze Attuariali, Professore Associato di Metodi Matematici per l'economia e le scienze attuariali e finanziarie, titolare della cattedra di matematica attuariale e teoria del rischio presso l'Università degli Studi del Sannio.

Presidente del Consiglio Unico dei Corsi di Studi in Scienze Statistiche e Attuariali (Classi L41 e LM83).

Membro del Collegio dei Docenti del Dottorato in "Persone, Mercati e Istituzioni" – Università degli Studi del Sannio, Membro del Collegio dei Docenti del Dottorato Scuola di Scienze Statistiche – curriculum in scienze attuariale dell'Università di Roma "La Sapienza".

E' stato componente del Consiglio di Amministrazione e del Senato Accademico dell'Università del Sannio, Presidente del Corso di laurea specialistica in Scienze statistiche ed attuariali attivato presso la Facoltà di Economia dell'Università del Sannio, componente di commissione di concorso per ricercatore e per professore associato, di commissioni di ammissione e di esame finale per il dottorato in scienze attuariali, di commissione di Esame di Stato per l'abilitazione alla professione di Attuario.

L'attività scientifica si colloca prevalentemente nello sviluppo di alcune fondamentali tematiche relative alle scienze finanziarie ed attuariali. Nell'ambito della Tecnica Attuariale delle Assicurazioni sulla Vita e delle Assicurazioni contro i Danni, si è affrontato in via prevalente il tema della solvibilità dell'impresa di assicurazioni. Nell'ambito della Tecnica Attuariale delle Assicurazioni Sociali è stato approfondito il tema della solvibilità degli schemi di previdenza complementare, tramite l'impiego integrato dei modelli attuariali classici e dei modelli finanziari. Infine, nell'ambito della Economia e della Finanza delle Assicurazioni è stata sperimentata la capacità classificatoria dei principali modelli per la valutazione della affidabilità economico-finanziaria delle imprese di assicurazioni, fondati sulle tecniche dell'analisi statistica multivariata.

E' autore o coautore di 37 pubblicazioni scientifiche, fra le più recenti si citano:

- D'Ortona N, Marcarelli G (2016). Optimal proportional reinsurance from the point of view of cedent and reinsurer. *Scandinavian Actuarial Journal*, ISSN: 0346-1238, doi: 10.1080/03461238.2016.1148627
- D'Ortona N, Melisi G (2016). Comparison of the claims reserves methods by analyzing the run-off error. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 1, ISSN: 2078-2454
- D'ORTONA N (2015). L'immunizzazione finanziaria classica in ipotesi di mercati obbligazionari eterogenei. vol. 1, p. 1-24, Libellula Edizioni, ISBN: 9788867353316
- D'Ortona N, Melisi G (2014). Run-off error in the outstanding claims reserves evaluation, Springer International Publishing AG, ISBN: 9783319050133.
- D'Ortona N, Staffa MS (in stampa). The theoretical surrender value in life insurance. In: VII International Meeting in Dynamics of Socio-Economic System, Dyses 2014. Seville (Spain), 15-18 Settembre 2014
- De Angelis P, D'Ortona N, Tripodi A (2013). Optimal Reinsurance Programs Bearing Demographic and Financial Risks. In *MATHEMATICAL METHODS IN ECONOMICS AND FINANCE*, p. 35-50, ISSN: 1971-6419
- D'ORTONA N, MARCARELLI G (2012). Insurer's optimal reinsurance programs. *DYNAMICS OF SOCIO- ECONOMIC SYSTEMS*, vol. 3, p. 1-18, ISSN: 1852-379X
- DE ANGELIS P, D'ORTONA N, MARCARELLI G (2011). Optimal reinsurance programs for a portfolio of life annuities. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 2, p. 31-42, ISSN: 2078-2454

CURRICULUM

Nicolino Ettore D'Ortona

PhD in Actuarial Sciences, Associate Professor of Mathematical Methods for economics and actuarial and financial sciences, professor of actuarial mathematics and risk theory at the University of Sannio.

President of the Single Council of the Courses of Studies in Statistical and Actuarial Sciences (Classes L41 and LM83).

Member of the PhD Committee in "People, Markets and Institutions" - University of Sannio, Member of the Faculty Board of the PhD School of Statistical Sciences - curriculum in actuarial sciences of the University of Rome "La Sapienza".

He has been member of the Board and of the Academic Senate of the University of Sannio, President of the Specialized Degree Course in Statistical and Actuarial Sciences at the Faculty of Economics of the University of Sannio, member of the competition committee for researcher and associate professor, admissions commissions and final examination for the doctorate in actuarial sciences, of State Examination Committee for the qualification of the profession of Actuary.

The scientific activity is mainly placed in the development of some fundamental issues related to financial and actuarial sciences. In the Actuarial Technique of Life Insurance and Non-Life Insurance, the subject of the solvency of the insurance company was mainly addressed. In the Actuarial Technique of Social Insurances, the issue of solvency of supplementary pension schemes was deepened, through the integrated use of classical actuarial models and financial models. Finally, within the Insurance Economics and Finance sector, the classification capacity of the main models for assessing the economic-financial reliability of insurance companies, based on the techniques of multivariate statistical analysis, was tested.

He is author or coauthor of 37 scientific publications, among the most recent are cited:

- D'Ortona N, Marcarelli G (2016). Optimal proportional reinsurance from the point of view of cedent and reinsurer. *Scandinavian Actuarial Journal*, ISSN: 0346-1238, doi: 10.1080/03461238.2016.1148627
- D'Ortona N, Melisi G (2016). Comparison of the claims reserves methods by analyzing the run-off error. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 1, ISSN: 2078-2454
- D'ORTONA N (2015). L'immunizzazione finanziaria classica in ipotesi di mercati obbligazionari eterogenei. vol. 1, p. 1-24, Libellula Edizioni, ISBN: 9788867353316
- D'Ortona N, Melisi G (2014). Run-off error in the outstanding claims reserves evaluation, Springer International Publishing AG, ISBN: 9783319050133.
- D'Ortona N, Staffa MS (in stampa). The theoretical surrender value in life insurance. In: VII International Meeting in Dynamics of Socio-Economic System, Dyses 2014. Seville (Spain), 15-18 Settembre 2014
- De Angelis P, D'Ortona N, Tripodi A (2013). Optimal Reinsurance Programs Bearing Demographic and Financial Risks. In *MATHEMATICAL METHODS IN ECONOMICS AND FINANCE*, p. 35-50, ISSN: 1971-6419
- D'ORTONA N, MARCARELLI G (2012). Insurer's optimal reinsurance programs. *DYNAMICS OF SOCIO- ECONOMIC SYSTEMS*, vol. 3, p. 1-18, ISSN: 1852-379X
- DE ANGELIS P, D'ORTONA N, MARCARELLI G (2011). Optimal reinsurance programs for a portfolio of life annuities. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 2, p. 31-42, ISSN: 2078-2454

CURRICULUM

Nicolino Ettore D'Ortona

PhD in Actuarial Sciences, Associate Professor of Mathematical Methods for economics and actuarial and financial sciences, professor of actuarial mathematics and risk theory at the University of Sannio.

President of the Council of the Courses of Studies in Statistical and Actuarial Sciences (Classes L41 and LM83).

Member of the PhD Committee in "People, Markets and Institutions" - University of Sannio, Member of the PhD Committee of the School of Statistical Sciences - curriculum in actuarial sciences of the University of Rome "La Sapienza".

He has been member of the Board and of the Academic Senate of the University of Sannio, President of the Specialized Degree Course in Statistical and Actuarial Sciences at the Faculty of Economics of the University of Sannio, member of the competition committee for researcher and associate professor, admissions commissions and final examination for the doctorate in actuarial sciences, of State Examination Committee for the qualification of the profession of Actuary.

The scientific activity is mainly placed in the development of some fundamental issues related to financial and actuarial sciences. In the Actuarial Technique of Life Insurance and Non-Life Insurance, the subject of the solvency of the insurance company was mainly addressed. In the Actuarial Technique of Social Insurances, the issue of solvency of supplementary pension schemes was deepened, through the integrated use of classical actuarial models and financial models. Finally, within the Insurance Economics and Finance sector, the classification capacity of the main models for assessing the economic-financial reliability of insurance companies, based on the techniques of multivariate statistical analysis, was tested.

He is author or coauthor of 37 scientific publications, among the most recent are cited:

- D'Ortona N, Marcarelli G (2016). Optimal proportional reinsurance from the point of view of cedent and reinsurer. *Scandinavian Actuarial Journal*, ISSN: 0346-1238, doi: 10.1080/03461238.2016.1148627
- D'Ortona N, Melisi G (2016). Comparison of the claims reserves methods by analyzing the run-off error. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 1, ISSN: 2078-2454
- D'ORTONA N (2015). L'immunizzazione finanziaria classica in ipotesi di mercati obbligazionari eterogenei. vol. 1, p. 1-24, Libellula Edizioni, ISBN: 9788867353316
- D'Ortona N, Melisi G (2014). Run-off error in the outstanding claims reserves evaluation, Springer International Publishing AG, ISBN: 9783319050133.
- D'Ortona N, Staffa MS (in stampa). The theoretical surrender value in life insurance. In: VII International Meeting in Dynamics of Socio-Economic System, Dyses 2014. Seville (Spain), 15-18 Settembre 2014
- De Angelis P, D'Ortona N, Tripodi A (2013). Optimal Reinsurance Programs Bearing Demographic and Financial Risks. In *MATHEMATICAL METHODS IN ECONOMICS AND FINANCE*, p. 35-50, ISSN: 1971-6419
- D'ORTONA N, MARCARELLI G (2012). Insurer's optimal reinsurance programs. *DYNAMICS OF SOCIO- ECONOMIC SYSTEMS*, vol. 3, p. 1-18, ISSN: 1852-379X
- DE ANGELIS P, D'ORTONA N, MARCARELLI G (2011). Optimal reinsurance programs for a portfolio of life annuities. In *Insurance Markets and Companies: Analyses and actuarial computations*, vol. 2, p. 31-42, ISSN: 2078-2454