le cnam
Lirsa

Interdisciplinary research center in action-oriented sciences

Stéphane Loisel

Professor of Cnam

Research themes

- Actuarial mathematics
- Quantitative risk management
- Biometric risks
- Climate change risks in insurance
- Customer behaviour and prevention
- Enterprise Risk Management

Professional career

Stéphane Loisel holds a PhD in applied mathematics from University of Lyon, a MSc in actuarial science and finance, and is a fellow and former member of the board of the *Institut des Actuaires*. He was previously full professor and head of LSAF research lab at ISFA, Université Lyon 1. He was visiting professor at ORIE, Cornell University in 2014 and has been lecturing for several years in Sorbonne Université, ENSAE and U. of Lausanne. He is now professor at CNAM, in charge of the chair in Actuarial Science and Science of Risk, and a member of Lirsa.

Associate Editor of IME, MCAP, Risks and co-editor of EAJ, Stéphane's main research interests include climate change and insurance, ruin theory with dependent risks, Solvency II, regulation and ERM, as well as longevity risk and customer behaviour in insurance. He is the PI of an AXA Joint Research Initiative on longevity risk and of the research chair *Sustainable actuarial science and climate risks*sponsored by Milliman Paris. He received the SCOR PhD award in 2005, the Lloyd's Science of Risk runner-up prize in 2011, the Hachemeister prize in 2013 and the Bob Alting von Gesau Award in 2022. A Certified Enterprise Risk Analyst, Stéphane is also the scientific director of the French CERA program.

+ CV Stéphane Loisel

+ Research Gate

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Publications et travaux scientifiques

Données extraites du portail HAL

Coordonnées

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