

***Catastrophe modeling:  
An overview of US models  
in estimating portfolio risk***

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**Bio:** Siamak Daneshvaran is the Senior Managing Director and Global Head of R&D at Aon Benfield Impact Forecasting, whose areas of expertise include catastrophe modeling and engineering risk and reliability analysis. He has about 23 years of experience in (re)insurance modeling for perils such as wind, flood, earthquake, brushfire and terrorism. He is experienced in specialized risks such as offshore oil platforms, and facultative analysis where more site-specific data is needed to conduct the risk analysis. He has been the architect behind many of the models currently in use at Impact Forecasting, including ELEMENTS. His special interest is in modeling hazard and loss uncertainty and their effects on pricing insurance and reinsurance. As part of this, he has a good understanding of insurance linked securities (ILS) and its modeling. He manages a team of fine individuals consisting of PhD's in engineering, seismology, GIS and software.

**Monday, October 22nd, 4:00-5:00pm  
1310 Yeh Student Center**