STEPHEN J. MILDENHALL
Curriculum Vitae

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Education

1992	Ph.D. University of Chicago, Chicago, IL Thesis: Cycles in a Product of Modular Curves and a Group Analogous to the Class Group, Advisor: Spencer J. Bloch
1987	S.M. University of Chicago, Chicago, IL
1986	B.Sc. University of Warwick, Coventry, UK

Professional Memberships

1995	Fellow, Casualty Actuarial Society
1992	Associate, Society of Actuaries
1995	Member, American Academy of Actuaries
1992	Associate, Society of Actuaries
2009	Chartered Enterprise Risk Analyst, CERA
2006–	Member, Risk Theory Society

Professional Experience

2003–	Aon Benfield Analytics, Chicago, IL, CEO since 2010
2001–03	Kemper Insurance, Long Grove, IL, Vice President Actuarial Pricing
1997–01	CNA Re, Chicago, IL, Vice President, Facultative Business Unit
1992–96	CNA Personal Lines, Chicago, IL, Assistant Vice President

Refereed Publications

2006	The Bailey-Simon Method, Encyclopedia of Actuarial Science, Wiley
2004	A Note on the Myers Read Capital Allocation Formula, NAAJ, Vol. 8(2), pages 32–44
2000	Application of the Option Market Paradigm to the Solution of Insurance Problems, discussion of article by M. Wacek, PCAS LXXXVII, pages 162–187
1999	Generalized Linear Models and the Minimum Bias Method, PCAS LXXXVI, pages 393–487
1992	Cycles in a Product of Modular Curves and a Group Analogous to the Class Group, Duke Math Journal No. 67(2), pages 387–406

Other Publications

2007–12	Aon Benfield Insurance Risk Study (1st through 7th Editions)
2006	Actuarial Geometry, Proc. RTS
2006	A Multivariate Bayesian Claim Count Development Model With Closed Form Posterior and Predictive Distributions, CAS Winter Forum, pages 451–493
2006	Correlation and Aggregate Loss Distributions With an Emphasis on the Iman-Conover Method, CAS Correlation Working Party, CAS Winter Forum pages 103–204

Committees and Editorial Positions

2006–	Variance Editorial Board, Assistant Editor since 2011
2003–06	Committee on Review of Papers (Proceedings of the CAS)
1997–	CAS Committee on the Theory of Risk, Chairman 2008–2010
2003–06	Working party on Correlations & Dependencies Among All Risk Sources
1996–01	CAS Examination Committee, Vice Chairman 1999–2000

Honors and Prizes

2001	CAS Committee on Online Services Prize, contribution to CAS website
2000	CAS Woodward-Fondiller Prize (best paper in PCAS by new Fellow)
1999	CAS Woodward-Fondiller Prize
1990	Josephine Graves Lectureship Award, awarded to the lecturers in mathematics who by the Spring Quarter of the second year of their lectureship have accumulated the best record in effective and responsible teaching

Talks and Presentations

2012	What Executives Need to Know about Predictive Modeling, General Session, CAS Annual Meeting
2012	Industry Perspectives: Challenges and Opportunities, CNA Actuarial Conference and Aon Benfield Analytics Insights Conference
2011	Separating the Wheat from the Chaff: Efficiently Modeling Thick Tails, Aon Benfield ReMetrica Conference, London, UK
2011	Actuarial and Business Perspectives on the Insurance Cycle, General Session, Moderator and Panelist, CAS Annual Meeting
2011	The Impact of Catastrophes on Reinsurance, Panelist, SOA Fall Meeting
2011	Reinsurance Economics: Evolution or Revolution? Aon Benfield Analytics Insights Conference
2011	Navigating Today's Underwriting Cycle, "Unravelling the Capital Conundrum" Aon Benfield Client Conference, London, UK

2010	The Use of Economic Capital Models: Internal & External Applications & Success Stories, Aon Benfield Japan Analytics Conference, Tokyo
2010	The Insurance Cycle and Value Based Management, CNA Actuarial Conference
2010	The Insurance Cycle: Historical Perspectives and Speculative Projections, Aon Benfield Florida Catastrophe Risk Conference
2010	Insurance Strategy to Maximize Shareholder Value, Aon Benfield Florida Catastrophe Risk Conference
2009	Reinsurance and How it Affects the Underwriting Cycle, Panelist, CAS Underwriting Cycle Seminar
2009	View from the Top: The Role of the Board in ERM, Panelist, CAS/SOA ERM Symposium, General Session
2008	Economic Capital Modeling: A Report Card, Moderator, General Session, CAS Spring Meeting
2008	Actuarial Geometry, Northern Illinois University Symposium Talk
2008	The State of the Reinsurance Market, CAS Ratemaking Seminar, Cambridge MA
2007	Risk Based Capital: So Many Models, moderator and panelist, CAS Annual Meeting
2007	Extreme Events—Those of Most Concern and How to Model Them, SOA Spring Life Meeting
2007	The State of the Reinsurance Market, CAS Ratemaking Seminar
2006	Natural Catastrophes: Have the Rules Changed?, General Session, CAS Spring Meeting
2006	Actuarial Geometry, Risk Theory Society, Richmond VA
2005	Integration & Aggregation in Risk Management: An Insurance Perspective, CAS Spring Meeting
2004	The Iman-Conover Method, CAS Spring Meeting
2003	Risk Premium for Insurance Product Pricing, CAS/SOA ERM Symposium
2003	Discussion of Myers-Read, CAS Spring Meeting
2003	Intersection of Finance & Insurance, Midwestern Actuarial Forum
2003	The Evolution of Property-Casualty Insurance Liabilities, Seminar on Industrial Problems, Institute for Mathematics & Its Applications, Minnesota MN
2002	Actuarial Shareware, CAS Spring Meeting
2002	Finance and Insurance: Converging or Diverging? Kellogg Business School MBA Class for Howard Bolnick, repeated in 2003
2001	Actuarial Applications of the FFT to Computing Aggregate Loss Distributions, Computational Finance Seminar, Purdue University IN

2001	Practical Issues in Computing Aggregate Loss Distributions, CARe Seminar
2001	Computing with Bivariate Distributions, ASTIN Meeting
2000	The Intersection of Finance and Insurance, Kellogg Business School MBA Class for Howard Bolnick, repeated in 2001
2000	Recent Developments in Transferring Risk, CAS Spring Meeting
2000	Applications of the Option Pricing Paradigm to Insurance (Discussion), CAS Spring Meeting
1999	Bayesian-Bootstrap Loss Development, CAS DFA Seminar
1999	The Role of Reinsurance in a Total Risk Management Program, CARe Seminar
1999	Four Actuarial Applications of the Bootstrap, AIB Bootstrap Workshop, Boston MA
1999	A Systematic Relationship Between Minimum Bias and Generalized Linear Models, CAS Spring Meeting
1998	Liability Dynamics, CAS DFA Seminar
1998	Pricing and the Use of Aggregate Distributions, CARe Practitioner's Track