

DR. SVEN WAGNER

Principal & Consulting Actuary

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Current Responsibility

Sven Wagner joined Milliman in January 2018, and is a principal within the Düsseldorf office. Sven leads the German Milliman Office. He is responsible for the Health and Life Team.

Professional Work Experience

Sven's consulting experience spans the following core themes:

Solvency II

- Capital requirements (Pillar 1 & 2)
- Reporting (Pillar 3)
- Automatization of Solvency II processes, e.g., ORSA, Solvency II calculations
- Risk management

Reinsurance

- Implementation of reinsurance solutions to models
- Validation of a variety of reinsurance solutions for clients and reinsurers

M&A projects

- Due diligence and red-flag report for buy-side (3 projects)
- Support of valuation for buy-side (2 projects)
- Support in spin-off process with auditors and regulators

Modelling

- Implementation of new products to BSM models and optimization of Solvency II KPIs (approx. 20 projects)
- Development of new approach for calculating loss absorbing capacity of deferred taxes

Sven has a very good overview of new topics within the market and has regular exchanges with Milliman clients.

Education

- Ph.D in Mathematics, University of Münster, Germany
- Diploma in Mathematics (with specialisation in Applied Mathematics), University of Münster, Germany

Affiliations

Actuary – (DAV - German Association of Actuaries)