

Hélène Schernberg

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Current Position

- Oct 2023– **Associate Researcher**, *Chair of Integrative Risk Management and Economics*, Department of Management, Technology and Economics, ETH Zurich.
- Jan 2021– **Executive Director**, *Risk Center*, ETH Zurich.

Past Experience

- 2020 **Project Manager**, *Risk Center*, ETH Zurich.
- 2010–2014 **Actuarial Consultant**, *Milliman*, Paris, Life insurance, Solvency II, embedded value, longevity modeling.

Education

- 2022 **Actuary**, *Swiss Actuarial Association*.
- 2020 **Qualified Actuary**, *French Institute of Actuaries*.
- 2014–2019 **Doctorate (economics)**, *ETH Zurich*, Title: *Essays on risk and time with applications in insurance and finance*, Advisors: Pr. Dr. A. Bommier, Pr. Dr. P. Embrechts.
ETH Medal
- 2010 **Associate Actuary**, *French Institute of Actuaries*.
- 2008–2010 **Master's Degree**, *Paris Graduate School of Economics, Statistics and Finance (ENSAE)*, Paris, Major: Actuarial science.
- 2006–2008 **MSc in Engineering**, *Paris Institute of Technology for Life, Food and Environmental Sciences*.

Writing

Published Research (Peer-Reviewed)

- 2021 **Should your Retirement Income Depend on your Life Expectancy?**, *Journal of Economic Theory*, with A. Bommier.
- 2023 **Indicator-based assessment of extreme threats and their impacts on the resilience of geographical areas and critical infrastructures**, (*Journal of Environmental Systems and Decisions*, forthcoming), with A. Jovanovic and others.

Working Papers

- 2019 **Long-term care insurance purchases under time-inconsistent risk attitudes**.

- 2019 **Pricing Assets When Risk Aversion Decreases With the Delay.**
- 2018 **The Optimal Allocation of Longevity Risk with Perfect Insurance Markets,** with A. Bommier.
- 2023 **Emerging risks: Clouds on the risk landscape,** with A. Jovanovic.
(submitted to Risk Analysis)

Work in Progress

- 2023 **Social discounting and the planning horizon.**
- 2019 **Subsidizing bad genes: A thought experiment.**

Other Research

- 2023 **Chapter: The changing risk landscape,** *Socio-economic resilience report on "The value of insurance in a changing risk landscape"*, Geneva Association (forthcoming).
with A. Jovanovic

Editing, Peer-Reviewing

- Reviewing **Research articles and textbooks,** *Journal of Public Economic Theory, Journal of Environmental Systems and Decisions, Cambridge University Press.*
- Editing **Guest co-editor of a special issue on "Disaster Resilience and Insurance",** *Journal of Environmental Systems and Decisions, Forthcoming.*

Teaching

- 2022– **Lecturer,** *Risk and Insurance Economics (28 hours),* ETH Zurich.
- 2021– **Lecturer,** *Introduction to Risk Management and Modelling (8 hours),* ETH Zurich.
- 2015–2018 **Teaching Assistant,** *Financial Economics,* ETH Zurich.

Grants

- 2015–2017 **Research grant,** *Swiss Re foundation, ETH Zurich foundation,* 150 kCHF.

Awards

- 2021 ETH Medal for doctoral thesis
- 2010 Best Actuarial Master's thesis, Paris Graduate School of Economics, Statistics and Finance

Talks

- 2018 North American Summer Meeting of the Econometric Society (Davis, USA), European Meeting of the Econometric Society (Cologne)
- 2020 Economics Seminar, CER-ETH, Zurich

Languages

- French Native

English Fluent

German Learning (conversational)

Miscellanea

Writing **Cookbook author**, *10 cookbooks published (in French)*.