

Mark R. Shapland

FCAS, FSA, MAAA
Contractor



CURRENT RESPONSIBILITY

Mark Shapland is a former principal and consulting actuary specializing in general insurance and was previously the lead actuary on the PCIS (software development) Team. He is a prize-winning author recognized worldwide as an expert in stochastic modeling, is a lead author of the book "Stochastic Modeling: Theory and Practice from an Actuarial Perspective" for the International Actuarial Association, and is the author of a paper that is required reading for general insurance actuaries in the U.S. Prior to joining Milliman he was the first Chief Actuary at two different insurance companies in the U.S. where he developed their actuarial units and functions and worked for four years in Zurich, Switzerland.

EXPERIENCE

Mark's area of expertise is General insurance, having a wide variety of experiences in pricing, reserving (including reserve variability and asbestos liabilities), individual risk and association-type dividend plans and premium rates for large accounts, reinsurance, data management, solvency, financial condition reporting, dynamic risk modeling, and enterprise risk management. He also created and conducted training seminars on reserving and pricing topics for executives worldwide and co-developed a workshop on advanced reserve variability training for actuaries.

PROFESSIONAL DESIGNATIONS

- Fellow, Casualty Actuarial Society
- Fellow, Society of Actuaries
- Member, American Academy of Actuaries

EDUCATION

BS, Integrated Studies (Actuarial Science),
University of Nebraska, Lincoln

AFFILIATIONS

- Past member of the CAS Board of Directors
- Past Chair, CAS Board Audit Committee
- Chaired, Co-Chaired and served on many different CAS committees, task forces, and working parties.

PRESENTATIONS AND PUBLICATIONS

As a speaker, Mark has addressed numerous meetings of the Casualty Actuarial Society and other actuarial societies around the world. He is also a co-presenter for the CAS Limited Attendance Seminar on Reserve Variability, a Stochastic Reserving Seminar in the United Kingdom, and a Stochastic Modeling Seminar for the European Actuarial Academy.

HIGHLIGHTED PUBLICATIONS*

- "Cash Flow and Unpaid Claim Runoff Estimates Using Mack and Merz-Wüthrich Models," *CAS eForum*, Summer 2020.
- "Back-Testing the ODP Bootstrap & Mack Bootstrap Models," *CAS eForum*, Winter 2019.
- "The Actuary & Enterprise Risk Management: Integrating Reserve Variability," [Prize Winner] *CAS eForum*, Summer 2016 with Jeffrey Courchene.
- "Using the Hayne MLE Models: A Practitioner's Guide," *CAS eForum*, Summer 2016 with Ping Xiao.
- "The Analysis of 'All-Prior' Data," *CAS eForum*, Summer 2014-2.
- "Using the ODP Bootstrap Model: A Practitioner's Guide," [Prize Winner] *CAS Monograph 4* (on CAS Part 7 Syllabus since 2013).

