

Catastrophe Modeling e Richiesta di Ricerca

III Convegno Nazionale CINFAI - II Consorzio tra Offerta e Richiesta di Ricerca: Analisi e Prospettive di Mercato

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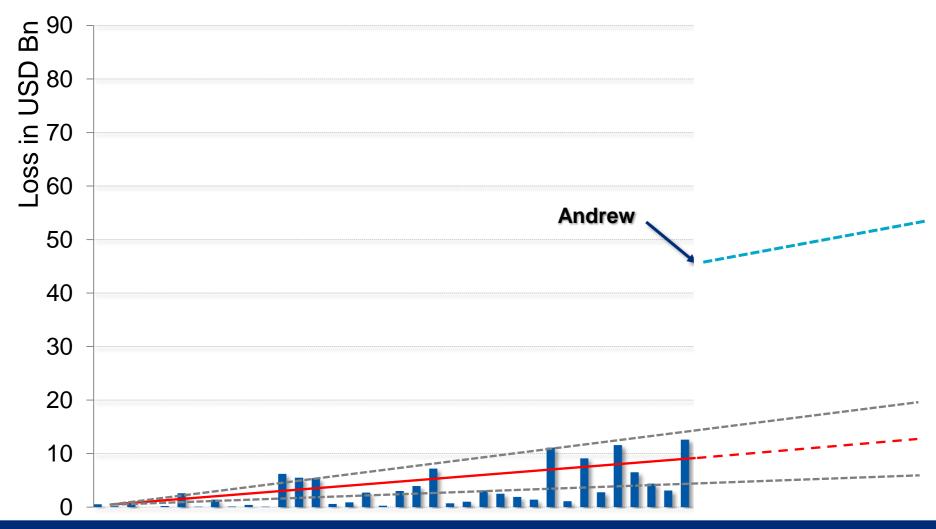


Part I

Catastrophe Modeling

The need for Catastrophe Models

e.g. US Hurricane 1900-2005 total economic cost



Historical records do not always capture the potential range of losses

Exceedance Probability curves

LOSS

How likely is it to exceed a certain level of loss?

RETURN PERIOD

The need to answer this question, has generated a new multi-million niche in the industry: The CAT Modeling industry

Modeling components

Hazard

- Historical set
- Stochastic set

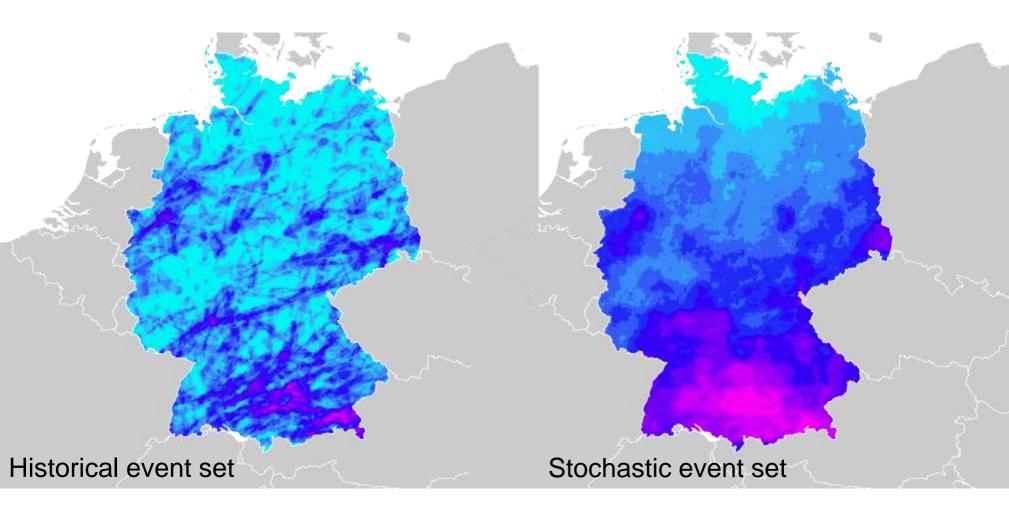
Vulnerability

Damage functions

Financial

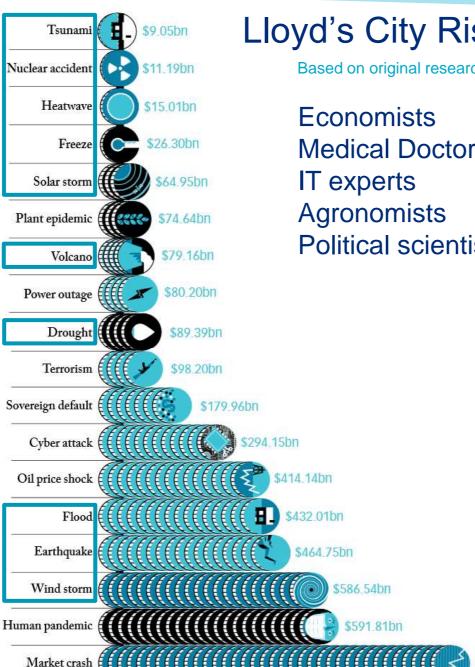
- Exposure
- Policy

Hazard



Part II

Richiesta di ricerca



Lloyd's City Risk Index 2015-2025

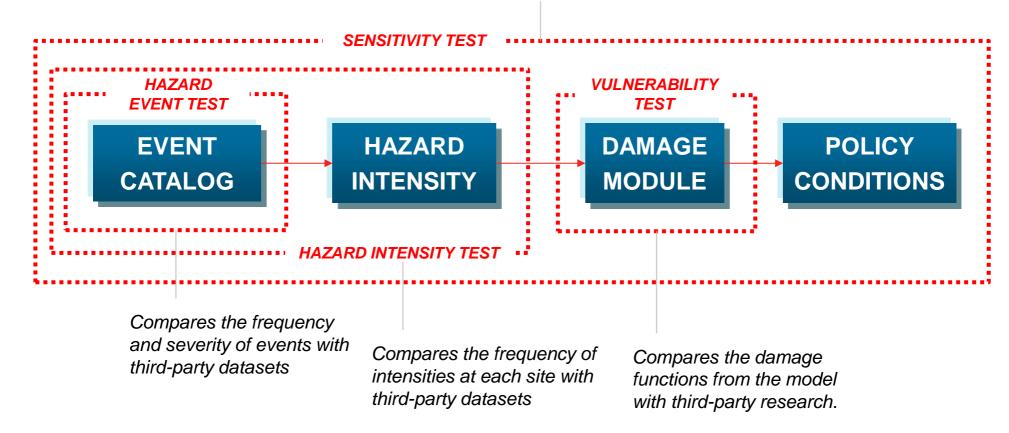
\$1.05trn

Based on original research by the Cambridge Centre for Risk Studies

Medical Doctors Political scientists **Mathematicians** Civil engineers Seismologists Volcanologists Meteorologists Climatologists **Hydrologists** Wind engineers **Statisticians Nuclear Physicists** Astrophysicist

The Model Suitability Analysis (MSA)® Framework

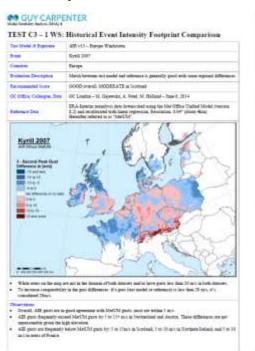
Compares the loss output for different model parameters.



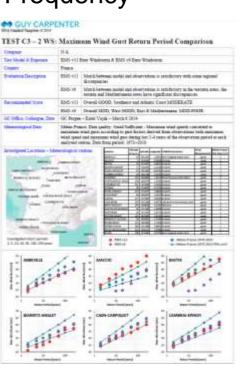
GUY CARPENTER

The Model Suitability Analysis (MSA)® Framework

TEST C3-1 Historical Event Hazard **Footprints**



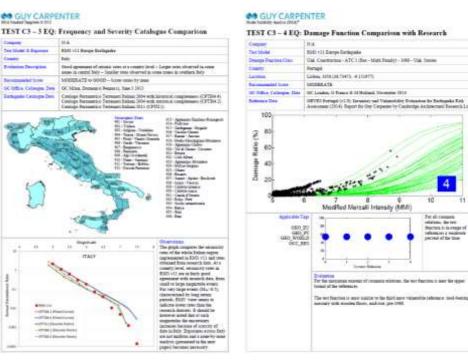
TEST C3-2 Site-by-Site Intensity-Frequency



TEST C3-3 Event Frequency-

Severity

TEST C3-4 Damage **Functions**



Scientific Partners:















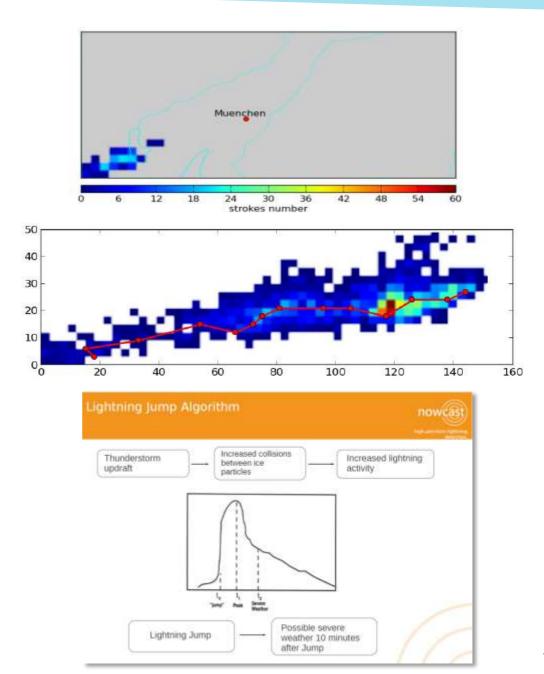




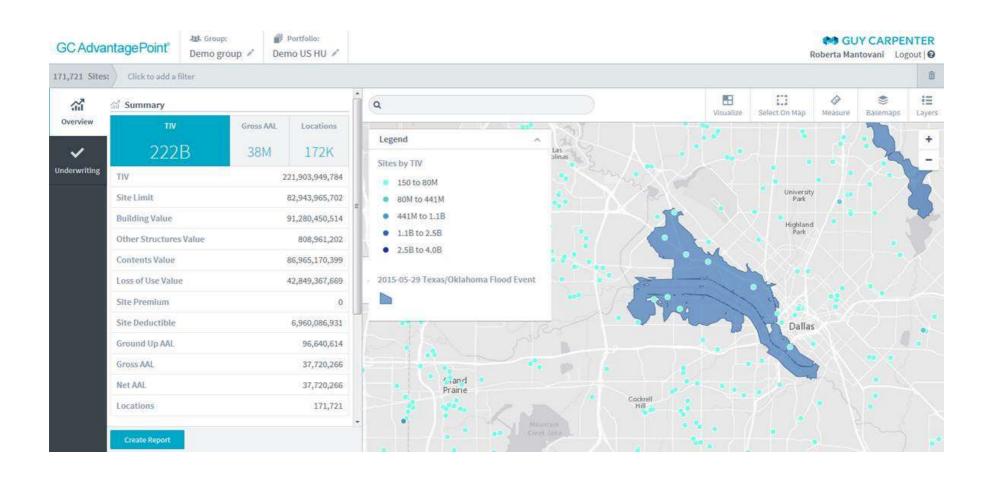
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Model development

- Flood
 Digital terrain model
 Defences/Drainage
 Downscaling
- HailEvent observation
- DisaggregationLULCBuilding Environment



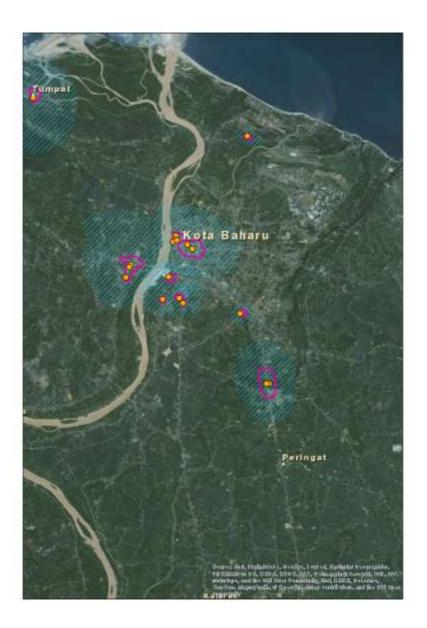
Catastrophe Response



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Catastrophe Response

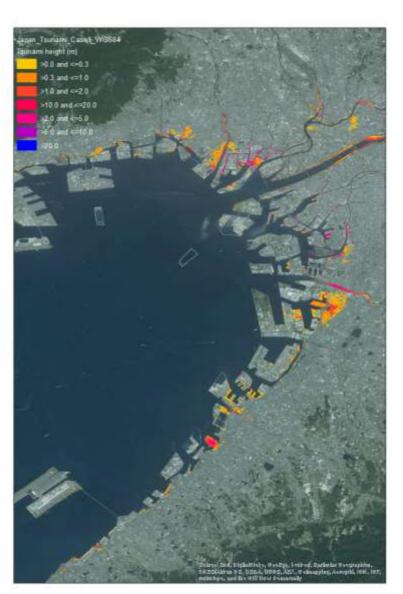
- Flood forecast
- Post-event flood reconstruction
 Satellite
 Drones
- Post-event hail reconstructionRadar 3-D



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Secondary perils and scenario maps

- Landslide
- Volcanoes
- Tsunami
- Surge



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