



UNIVERSITÀ
DEGLI STUDI
DI BERGAMO

Department
of Management

Research Seminars Series

A.Y. 2023-2024 1st Term

December 19, 2023 – 10:00 a.m. (CET)

In room 22, via dei Caniana 2

AND Online on Microsoft Teams ([link](#))

Presenter: Dr Matteo Malvasi

University of New South Wales Business School, Sydney

TITLE – *Cyber risk: quantification, insurance viability, and model risk*

ABSTRACT – In recent years, more and more companies and public institutions have been hacked, exposed to system failures, ransomware attacks or other severe cyber-related threats. This research leverages on real datasets in studying quantification of cyber risk frequency and severity and their driving risk factors, cyber risk insurability and the insurance risk transfer mechanism in presence of catastrophic and far-reaching losses and multiparty cyber incidents, and investigates the impact of cyber risk classification taxonomies on risk management and mitigation.

TYPE OF RESEARCH – Empirical

STAGE OF RESEARCH – Research Idea/First Draft

For further information please refer to: seminars.dipsa@unibg.it

This initiative is implemented within the framework and under the coordination of the TRANSET project of the Department of Management, department of excellence for the period 2023-2027, as per L.232/2016