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| **Objective** | I have a unique analytical skill set derived from my actuarial studies as well as 5 years of technical experience in data analytics/ predictive modelling. I am looking for a quantitative role where I can apply these skills to analyse the financial consequences of risk to organisations. I am looking to work in a team that shares my fascination with the power of data to make business or policy decisions. |
| **Skills & Abilities** | * I am proficient in the open-source software R. I use R on a daily basis for a wide range of uses such as data ETL, predictive modelling and data visualisations. * I often use VBA and Python to solve problems efficiently. * I have experience querying and administering large databases. I have advanced SQL knowledge and have worked with SQL server, Netezza and Teradata platforms at various points in my career. * I have a proven ability to present complex results clearly and succinctly to stakeholders, whether in a written reports, presentations or interactive dashboards. * I work effectively in teams and understand the importance of soft skills such as communication, task management and knowledge sharing. * I am fluent in French |
| **Work Experience** | Senior Actuarial Analyst, Insurance Risk Analytics Team, Suncorp Life*Mar. 2015 to Present* The aim of this role is to improve the analytical capabilities of the company by introducing stronger statistical techniques to the assumption setting procedure. As part of this, I have worked on the following projects:   * Updating the LAGIC risk margins that feed into Suncorp’s risk-based capital model. * Experience investigations on the major life insurance risk drivers (lapse, mortality, morbidity). This involved implementing advanced machine learning algorithms to gain greater insight into the risks Suncorp is exposed to. * Providing support to the Chief Actuary in making recommendations to the Product and Pricing Committee. * Improving the way Suncorp interpolates the forward yield curve- thereby making the risk free discount rate used in the valuation model more realistic. * Automating the analysis of experience to allow more regular monitoring of emerging risks.   I have undertaken several projects involving developing models to better understand the risks that Suncorp is exposed to. For example, I worked on implementing machine learning algorithms to better understand customer retention risk. Most recently, I have been responsible with building a Monte-Carlo model aimed at costing the price of offering a premium rate guarantee for renewable term life insurance products. Senior Analyst, Economic Capital, Commonwealth Bank of Australia *Jul. 2013 to Mar. 2015*  My main responsibilities included:   * Running the credit and operational risk Economic Capital models on a monthly basis. * Analysing changes in the bank’s capital numbers and communicating key drivers to stakeholders. * I was able to leverage my ability to summarise intricate models as well as complicated business logic in a reasoned fashion. * I was heavily involved in the annual review of the Economic Capital model for FY14-15. In particular, I produced a Monte Carlo model that is used to quantify and monitor the traded market risk that CBA is exposed to. * I worked with CBA’s provisioning team to update the Group’s industry sector concentration policy. As part of this, significant process improvements were made, which enabled more time to be spent on analysis. My role in this was recognised through the nomination for the CEO award. * In December 2014, I finished a three month secondment in market risk management. This role involved measuring CBA’s exposure to counterparty risk in OTC derivatives.    Junior Analyst, BrandScience *Dec. 2010 to Jan. 2012*  As a Junior Analyst, my role was both specialist and client facing; I was responsible for ensuring that the team had everything it needed to complete a project. This typically involved preparing datasets, continuously liaising with the client, exploratory data analysis, econometric modeling (generally, a marketing-mix model), configuring the material for final presentations and setting up macro-based Excel tools for the client’s scenario planning. |
| **Education** | fellowship –Actuaries Institute - (2014 to Present) I am currently studying to become a Fellow of the Actuaries Institute of Australia (FIAA). I aim to complete my exams by the end of 2016. As part of these studies, I will also be awarded the CERA designation (Chartered Enterprise Risk Actuary). Master of Actuarial Studies - University of New south wales - (2012 to 2013) Having topped my program I was placed on the Dean’s list for academic excellence  My Masters covered a wide range of mathematical, statistical and financial theory, and the application of these ideas to quantifying the financial consequences of risk. Honours in Economics & econometrics - University of Sydney - (2010) I received a scholarship from the University to complete my honours year. I wrote my honours thesis on the likely effects of population ageing on aggregate demand. The thesis comprised of an original theoretical model (a Keynesian consumption model) and an empirical test using [panel data analysis](http://en.wikipedia.org/wiki/Panel_analysis) of macroeconomic data from the [world bank](http://data.worldbank.org/). Bachelor of Commerce (liberal studies) - University of Sydney – (2006 to 2009) I majored in Economics and Econometrics and received a distinction average in my classes. I also completed classes in Physics, Mathematics, English and Philosophy. |
| **Misc. Interests** | I enjoy competing in [Kaggle](http://www.kaggle.com/) data-science competitions and am also an active member of the [Sydney Users of R](http://www.meetup.com/R-Users-Sydney) and Python ([SyPi](http://www.meetup.com/sydneypython/)) meet-up groups.  Open source computing is a new passion of mine. I recently purchased a [Raspberry Pi](http://www.raspberrypi.org) and have begun tinkering with it. My aim is to make a robot that reacts autonomously to data that I give it.  I am a keen squash player, enjoy competing in triathlons and like surfing in my free time. |