

Dave Skrtich

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Professional Summary:

I am a senior actuarial analyst moving into data science with over five years of experience working with major P&C insurers within the actuarial field. I have hands-on experience using statistical models and large data sources to deliver valuable insights with regards to insurance pricing, loss reserving, and capital modeling. I am also a dedicated programmer with supplementary education in various scripting and database languages including Python, R, SQL, JavaScript and SAS. I have a specific interest in the field of Machine Learning and maintain an active Github page with various self-driven and course-driven Machine Learning projects.

Career Objective:

To find a position as a data scientist or machine learning engineer where I can apply and further develop my skills as a quantitative analyst and deliver data-driven solutions to challenging business problems.

Education:

University of Western Ontario – London, Ontario – 2006 to 2010

Degree in Business Management: Finance and Administration

Achieved Dean's Honour List

University of Toronto – Toronto, Ontario – 2011 to 2012

Supplementary Courses taken in Honours Actuarial Sciences stream

Casualty Actuarial Society & Society of Actuaries – Toronto, Ontario – 2012 to 2018

Passed CAS exams 1, 2, 3F, 4, MAS I, MAS II, 5, OC1, OC2, all VEEs

Technical Skills:

Python	R
SQL	Matlab/Octave
AWS	Javascript
SAS	MS Office
Git	Jupyter
Spark	Sci-kit Learn/TensorFlow

Career Experience:

Chubb Insurance Company of Canada – Senior Actuarial Analyst

Toronto, Ontario – 10/2017 to Present

Primary responsibilities included:

- Primary actuarial contact for the Personal Lines pricing department, being the sole actuary on the team
- Completing annual rate indications and rate filings and presenting to business leaders; Assisting with pricing strategy and planning based on indications
- Annual statutory reserve reviews for the Federal branch of Chubb Insurance; using Microsoft SQL Server to pull financial data for reconciliation, using historical data to estimate future claim liabilities
- Completing the annual DCAT analysis for the Canadian Branch of Mitsui Sumitomo insurance, which is managed by Chubb Insurance
- Completing annual study of loss trends for commercial insurance lines; using linear regression models to project future loss costs
- Automating routine tasks for actuaries and underwriters with VBA macros; sole user of SAS and Python in the Canadian actuarial team

Career Experience
(cont'd):

*[Chubb Insurance Company of Canada](#) – Actuarial Analyst
Toronto, Ontario – 7/2014 to 10/2017*

Primary responsibilities included:

- Responsible for annual profitability review on all personal lines of business
- Provided all actuarial support for a complete overhaul of Chubb's Quebec Homeowners rating structure, moving from a simplistic five step rating system to a more sophisticated framework
- Completed regulatory automobile filings, including the 2016 Automobile reforms
- Worked on quarterly and annual reserve reviews with the Chief Actuary

*[Aviva Canada](#) – Actuarial Analyst, Corporate Reserving
Scarborough, Ontario – 8/2013 to 7/2014*

Primary responsibilities included:

- Calculated and forecasted IBNR using a variety of reserving methods (BF, Chain-Ladder, ELR) on a quarterly basis
- Used SAS programming to combine and groom raw premium data into a usable format for quarterly analyses
- Assisted in writing, editing, and printing of the annual Appointed Actuaries report
- Created tool to automate the calculation and journal-booking of IBNR for specialty lines of business

*[Aviva Canada](#) – Actuarial Analyst, DCAT and Planning (Capital Modeling)
Scarborough, Ontario – 2/2013 to 8/2013*

Primary responsibilities included:

- Assisted in the research and selection of adverse scenarios for DCAT stress testing, ran model scenarios and analyzed resulting impact on Aviva's capital position
- Completed annual Standard Formula analysis delivered to Aviva Plc. Headquarters in the UK. Tested ten risk factors against Aviva's capital position, and created the new standard documentation for these processes
- Completed monthly process of compiling and refining a report containing all of Aviva's investment assets to produce monthly discounting rates for Technical Provisions used by the corporate reserving team

Courses and
Certificates:

*[Stanford University](#) – Online through Coursera – May 2018 to July 2018
Machine Learning with Andrew Ng*

*[Stanford University](#) – Online through Coursera – July 2018 to Aug 2018
[Deep Learning Specialization by deeplearning.ai](#)
Course 1: Neural Networks and Deep Learning
Course 2: Improving Deep Neural Networks, Hyperparameter Tuning and Optimization
Course 3: Structuring Machine Learning Projects*

*[Pierian Data International](#) – Online through Udemy – May 2018 to Aug 2018
Python for Data Science and Machine Learning*

*[John Hopkins University](#) – Online through Coursera – Apr 2015 to May 2015
R Programming*

*[SAS](#) – Toronto, Ontario – Aug 2013
SAS Programming Essentials, in-class course at SAS Head Office*

*[Bitmaker, General Assembly](#) – Toronto, Ontario – Mar 2018 to May 2018
Front-end Web Development, completed with certificate*