Romain Savidan

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Summary

- **Advanced Master student in Big Data**
- **Qualified actuary, 3 years of experience**
- **Looking for a Data Scientist position, starting in July 2015**

Work experience

June 2012 – Sept. 2014
Cardif do brasil, São Paulo

Actuary
- Implementation of risk indicators dashboard (loss ratios, entry rates, average costs, reserves sufficiency) through SQL queries, using Excel for visualization
- Automation and production of Head Office reportings (quarterly technical accounts, IBNR) using Excel/VBA
- Production of technical studies (mortality tables, claims)
- Data mining on the SQL customers database (customer profiling, anomaly detection)

May 2013 – Sept. 2013
BNP Paribas Cardif España, Madrid

Pricing actuary
- Pure premium calculation, production of business plans, calculation and analysis of profitability indicators
- Mortality rates modeling using Brass model for Best Estimate calculation, 90%-percentile calculation for margin assessment

Oct. 2011 – May 2012
BNP Paribas Cardif, Paris

Actuary
- Validation of the technical accounts of the Brazilian subsidiary
- Follow-up of the Solvency II project of the Chilean entity
- Dissertation on unemployment risk assessment under the Solvency II framework (use of time series with heavy-tailed distributions, R modeling. Link in French).

Led to associateship of the French Institute of Actuaries

June 2010 – Sept. 2011
BNP Paribas Cardif, Paris

Actuarial intern
- Loss ratio study on the Thai portfolio
- Creation of an Access database for the Korean entity
- Solvency II calculations follow-up on the Japanese entity (cash-flows and R modeling validation)

Education

2014-2015 **Advanced Master, Big Data analytics**
Télécom ParisTech, Paris
France's leading engineering school in ICT
Courses: Machine learning, SQL, NoSQL
Hadoop/MapReduce, Spark, Data mining
Data visualization, OO programming

2009 **Society Of Actuaries (SOA)**
Probability exam
Financial Mathematics exam

2008-2011 **MSc, Actuarial Science and Finance**
ISFA, Université Lyon I, Lyon
France's oldest actuarial school
Courses: Statistical inference, Probability
Stochastic processes, Economics
Financial mathematics

Computer skills

Basic	HTML/CSS, Javascript SPSS
Intermediate	Hadoop/MapReduce, Spark NoSQL (Cassandra, mongoDB) Data visualization (Processing, D3js) Java, Linux, Web crawling Machine learning R
Advanced	Data mining, Data analysis Python (numpy/scipy/scikit-learn) Excel, VBA SQL

Languages

Portuguese	Fluent (2 years working in Brazil)
English	Fluent (TOEIC 925/990)
Spanish	Intermediate (4 months working in Spain)
French	Mother tongue