Robert Jurgens, FCAS

PHONE: (361) 484 - 2809   CHICAGO, IL   EMAIL: robertdjurgens@gmail.com

WORK EXPERIENCE

ITASCA, IL | EDGEWATER ACTUARIAL INSIGHTS
JULY 2023 - CURRENT | *Actuarial Consultant*

•Managed actuarial responsibilities for four Cayman Island captives, including submission of the Statement of Actuarial Opinion.
•Developed a Bayesian reserving model into an user-friendly RShiny web app.
•Developed processes for reserving, annual pricing renewal, and new-member pricing workflows using Alteryx and R.

CHICAGO, IL | OLIVER WYMAN ACTUARIAL CONSULTING
JULY 2022 - JUNE 2023 | *Manager*

•Calculated unpaid liability reserve estimates for Workers' Compensation, Auto Liability, General Liability and other commercial coverages for captive and self-insured clients.
•Used Oliver Wyman's data analytics platform to deliver custom insights to clients to help them understand and mitigate their loss experience.
•Modelled long-term PPO liabilities for a reinsurance broker.
•Handled client communication during the lifetime of a project, from data requests to discussion of the reserving process, and final presentation of the unpaid liability estimate.
•Updated the capital model for a state Workers' Compensation fund.
•Represented firm as a Values Ambassador, presenting Oliver Wyman's refreshed core values to the Central Zone.

HOUSTON, TX | TOKIO MARINE HCC
MAY 2022 - JUNE 2022 | *Actuarial Supervisor*

•Lead an internal project to analyze and evaluate proposed changes to the S&P Risk-Based Capital Adequacy Model.

JUNE 2020 - MAY 2022 | *Actuarial Analyst*

•Updated the company's internal economic capital model quarterly to reflect the most recent budgeted financials, underwriting risk distributions, reserve risk distributions, and operating risk distributions.
•Analyzed S&P and Fitch capital models quarterly to evaluate ROE by line of business and financial rating downgrade risk.
•Completed a pandemic frequency study to update Event Cancellation underwriting risk parameters.
•Developed a web app to facilitate reporting of Maximum Foreseeable Loss to ensure reinsurance treaty authority compliance.
•Supported the pricing of casualty XOL contracts on an ad-hoc basis using MetaRisk.
•Automated the linking of XOL contracts to loss causes using R increase efficiency in quarterly reinsurance modeling.

JUNE 2018 - JUNE 2020 | *Assistant Actuarial Analyst*

•Conducted a quarterly reserving analysis for Aviation and Trade Credit insurance lines.
•Created a Trade Credit default model to improve IBNR estimates over traditional reserving methods.
•Calculated rate changes for non-admitted lines with limited data.
•Maintained and enhanced databases used in annual regulatory and executive reporting.

EDUCATION

2014 - 2018 **The University of Texas at Austin |** B.S. Mathematics, *Highest Honors*
Overall GPA: 3.99/4.00
2021 Achieved Associateship of the Casualty Actuarial Society (ACAS)
2022 Achieved Fellowship of the Casualty Actuarial Society (FCAS)

VOLUNTEER EXPERIENCE

2020 - CURRENT | CAS STUDENT CENTRAL SUMMER PROGRAM
Volunteer Mentor

•Guided students through reserving, pricing, predictive analytics, and data visualization modules created by CAS.
•Assisted students on a case study competition by giving feedback on the final presentation.

SKILLS

R, SQL, VBA, Python, Data Visualization, Excel, Access, ResQ, MetaRisk, @Risk

Interests

Basketball, Biking, Cats, Chess, Travelling, College Football, Board Games, Video Games, Programming