Chi Yunng Lim

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EDUCATION

MSc in Data Science, London School of Economics and Political Science *Graduating September 2025*

- Modules include Machine Learning and Data Mining; Reinforcement Learning; Deep Learning; Graph Data Analytics and Representation Learning; Distributed Computing for Big Data (audited).

BSc in Actuarial Science, London School of Economics and Political Science *September 2019 - June 2022*

- 1st Class Honours.

PROFESSIONAL EXPERIENCE

Ageas UK

Actuarial Analyst *January 2024 – July 2024*

- Developed a Monte Carlo simulation model to compute 1-in-200 VaR for regulatory capital against Natural Catastrophe risk, improved capital allocation by 1.9%. (R)
- Researched alternate statistical distributions and integrated fitting for Natural Catastrophe risk modelling. (R)
- Implemented text-mining to automate data cleaning for frozen pipe claims, saved 10 hours per quarter. (R)
- Re-engineered the company's 'Best Estimate' model for capital reporting and reduced process time by 50%.
- Mentored and aided the development of 2 new Trainee Actuaries in reserving methodologies and tools.
- Achieved promotion from 'Trainee Actuary' position 9 months early.

Trainee Actuary *September 2022 – January 2024*

- 2-year rotation scheme between reserving (Motor, Household and Commercial) and capital modelling teams.
- Engineered ETL pipeline and monthly claim analytics dashboards for Actuarial, Underwriting, Pricing and Senior Management teams under the Household business; saved 7 hours per month. (SAS/SQL/Power BI)
- Automated quarterly provision allocation; reduced process time by 60%. (SQL/Excel)
- Simulated reinsurance recoveries under varying government-prescribed discount rates (Ogden); improved reinsurance value for money by 3.3%. (Excel)
- Coordinated with Pricing team to revamp Long-Term Pricing strategy, modelling, and visualisation process for the Household business. (SQL/Excel/Power BI)
- Applied time series methods to analyse cyclical trends in claim frequency and severity to forecast and phase the 2023 financial budget; reduced root mean squared variation to budget by 0.8%. (R)

Actuarial Intern *July 2021 – August 2021*

- Analysed and reserved all perils under Van insurance policies.
- Executed performance analysis for external brokers and identified lines where riskier business could be written; increased revenue by 1.4%.

EXTRACURRICULAR EXPERIENCE

Project Lead, LSE Data Science Society Showcase *February 2025 – Present*

2nd Team Captain, LSE Men's Table Tennis *September 2024 – Present*

Session Organiser, PlayFit Sports & Social *April 2023 – Present*

Nowcasting UK Housing Statistics, HM Treasury AI Hackathon *February 2025*

Vice-President of Events, LSE Bacchus Wine Society *August 2021 – June 2022*

Director of MNight 2021, LSE Malaysia Club *February 2020 – June 2021*

ADDITIONAL SKILLS

Programming Languages, Frameworks & Tools: Python, SQL, R, SAS, TensorFlow, Scikit-Learn, NetworkX, XGBoost, PySpark, Git & Github, Google Cloud Platform, VS Code, JupyterLab & Jupyter Notebook, RStudio, Power BI, Big Query.
Other Skills: Linear & Logistic Regression; Stochastic Simulation; Hypothesis Testing; Time Series & Forecasting; Data Visualisation.