

Rolf Britten

Curriculum Vitae

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Education

2016 –	Institute and Faculty of Actuaries Part-qualified <i>CT1-9 - 77% Average, CA1</i>
2010 – 2013	University of Exeter BSc [Hons] Mathematics - 2:1 <i>Advanced Statistical Modelling Stochastic Processes</i> <i>Numerics and Optimisation Intro to Finance and Accounting</i> <i>Mathematics Group Project (15,000 word report on Hurricane Trends)</i>
2008 – 2010	Aylesbury Grammar School A Level <i>Mathematics - A, Physics - A, German - B, French (AS Level) - C</i>

Work Experience

AXA Insurance :

Senior Technical Pricing Analyst *January 2018 - Present*

Working as part of Data Science team: End to end project to build Pricing's Machine Learning Suite to be deployed into production for the first time. Including Data Wrangling & Encoding through R data pipeline, Model Building & Hyper-parameter tuning.

Feature engineering from test-level MOT data followed by analysis to find evidence of statistically significant pricing deficiencies.

Development of new model assessment metrics and optimisation of current in-house algorithms for common metrics (GINI Index, Deviance).

Chairing regular meeting for cross-team analysts to present work and share knowledge.

Technical Pricing Analyst *June 2015 - December 2017*

Refresh of Motor Insurance EMBlem Risk Pricing models suite, from SAS Data Prep to post deploy analysis and monitoring.

Developed in-house alternative to market-leading geographic analysis tool in R. Incorporated several bespoke algorithms to compete/ensemble. Tool has been shared across business units, including overseas, with consistent improvement in performance on unseen data.

Examined claims development across rating factors and created bootstrap solution to assess significance of observed differences.

Responsible for Motor ELR process. Integrated stochastic elements to produce confidence intervals on reported ELR to demonstrate to stake holders variance of LR, especially over smaller business volumes. End of year review ratings of 'Excellent' and 'Outstanding'.

Rating Systems Developer *April 2014 - June 2015*

Building, maintaining and updating AXA's Personal Lines rating engine; creating pragmatic and elegant solutions which are aligned to the pricing, underwriting and business requirements.

Proactively working with key stakeholders; (such as pricing, projects and IT teams) in order to deliver accurate and timely pricing changes, small change, defect fixes, projects and aggregator mappings.

End of year review rating of 'Excellent'.

Buckinghamshire County Council - Legal & Democratic Services :

Assistant Complaints Officer/Assistant Claims Handler: *June - August 2012; July 2013 - March 2014*

Processing and investigating public liability claims against the council. Repudiating claims or requesting settlement from contractors, based on evidence of due diligence/negligence.

Managing case files of high-level customer complaints and Ombudsman investigations to facilitate timely dispute resolution.

Skills

Computer Literacy I am highly proficient in SAS and 'R'. Further to this I have experience in VBA, SQL, Python, Java and GIT version control.

I take great value from the challenge of coding solutions to business problems and I am always looking to add to my technical skill-set.

Leadership and Communication I enjoy working closely with others, and mentoring more junior colleagues and helping them to understand and work on complex issues. My early career at AXA put me at the heart of many IT projects, introducing me to Agile project methodologies. I have taken many of pieces of work to various committees for approval or discussion and run my own fortnightly meeting, curating the agenda to give the most value to the attending analysts.

Innovation I am naturally quite assertive and will often take the initiative to push projects on as necessary, including finding innovative solutions to blockers. For example working on a project to try and find statistical significance in the difference in Chain-Ladder development curves of two groups which has no assumed distributions.

Language Skills Competent speaker of German and French.

Interests

Keen long-distance road cyclist. I have taken part in many charity cycle rides including AXA UK's cycle challenge for which I was a lead cyclist in charge of the safety and coherence of my group.

Other interests include playing football, music shows and film editing.

Charity Volunteer - assisting in the running of STAR's (Student Action for Refugees) annual conferences and training events. I also Organised an office collection of warm clothes to be sent to an aid station in Vienna providing for migrants during the Syrian Refugee crisis

References available upon request