

ERIK DE LUCA

Actuary - Data Science

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EXPERIENCE

Actuary - Intern

Allianz SE

📅 May 2024 - November 2024 📍 Munich (Germany)

- **Actuarial Function** and Segment Analytics in Allianz Group
- Automatizing core reporting processes, by **bridging data flow** from SAP, Excel and Word. Implementation in VBA.
- Testing new **Reserve Reviewing** approaches in ResQ, in particular Bootstrapping for DFM's and Stochastic Result Selection.
- Loss modeling in **reserve evaluation** topics, also including individual-level data techniques

R Reserving ResQ Actuarial function VBA SAP

Statistician - Data analyst

ASUFC - Central Friuli Health Authority

📅 August 2023 - Ongoing 📍 Udine (Italy)

- SOC Accreditation, Quality and Clinical Risk
- Creating reports for medical papers

R Biostatistics Data storytelling

Elementary school teacher

MIUR - Ministero dell'Istruzione e del Merito

📅 February 2020 - November 2022 📍 Trieste (Italy)

Summer internships

Insurance Generali

- ETL and graphical visualization on data about HR

SISSA - International School for Advanced Studies

- Implementation of a new software

EDUCATION

MSc of Statistical and Actuarial Science

University of Trieste

📅 September 2022 - Ongoing

- Curriculum in "Data Science for Finance and Insurance"

Erasmus - University of Malaga

📅 February 2023 - July 2023 📍 Malaga (Spain)

R Machine Learning Actuarial technique SQL SAS

BSc in Statistics and Computer Science for Insurance

University of Trieste

📅 September 2018 - July 2022

R Java C++ Actuarial math

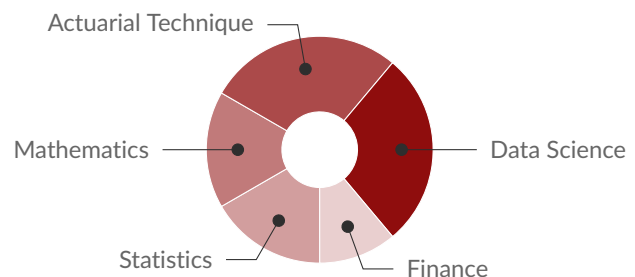
LANGUAGES

Italian ● ● ● ● ●

Spanish ● ● ● ● ●

English ● ● ● ● ●

FIELD OF STUDY



PROJECTS

Cheshire Cat - AI Framework 🔗

GitHub

- Helping to build an open-source framework for a personal AI
- Develop a plugin to generate images based on Dall-E 🔗

LLM AI API Python OpenAI

Finance Competitions

McGill International Portfolio Challenge 🔗

- Construction of an accumulation and decumulation plan for a Canadian private fund

Starting Finance - Finance4Future 🔗

- Construction of an investment portfolio for a private fund to maximize return while minimizing VaR

Quantitative finance Portfolio optimization

Summer School - Tech Booster

Fondazione P. Pittini

📍 International Higher School of Advanced Studies

- Intensive course on business innovation and startup topics.
- Final drafting of a business plan with related pitch evaluated by a panel of experts

Startup Business Plan Pitch