

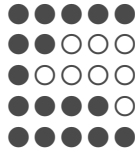
Francesc Vallvé Rodríguez

Actuary and R developer



## TECH SKILLS

R  
Python  
Javascript  
HTML/CSS  
Excel



## LANGUAGE SKILLS

English  
Spanish  
Catalan



## INFORMATION

Fully qualified fellowship of Col·legi d'Actuaris de Catalunya (CAC) that is member of Actuarial Association of Europe (AAE) and International Actuarial Association (IAA).

Experience with companies like Atradius, Allianz, AXA or Aegon.

## EXPERIENCE

### R Developer

Atradius (Amsterdam) April 2019 - Now

Development and implementation from scratch of Solvency II and risk management processes with R, Shiny and Oracle. Building dashboards for tracking results and metrics. Improvement of the ORSA methodology and other related aspects of Solvency II.

R Shiny Solvency II ORSA Oracle SQL Implementation Risk Management

### Actuary and R Developer

Crèdit Andorrà (Andorra) Oct 2014 - Apr 2019

SCR implementation and calculation from scratch and design of the process to be used in order to reach the targets. Best Estimate and Risk Margin Calculation in the Solvency II framework. ORSA implementation and management. Balance sheet projections. Pillar I process implementation with R and Oracle and introducing R in the company. Creation of automatic reports for the solvency process, calculation of technical provisions, profit testing and pricing with GLM.

R Actuary Solvency II ORSA Implementation GLM Balance Sheet  
Technical Provisions QRT

### Senior Insurance Advisor

Mazars (Madrid) Jan 2014 - Sep 2014

SCR implementation and calculation in different insurance companies. Calculation of technical provisions and best estimates. Review of Market Consistent Embedded Value and Solvency II internal model results. Validation of market, life, non life and credit risk. Working together with customers as insurance advisor.

Advisory Best Estimate MCEV Solvency II Internal Models R

### Senior Financial Services

KPMG (Barcelona) Jan 2011 - Oct 2013

Review of Market Consistent Embedded Value and Solvency II internal model results. Insurance company and pension funds audit and participation in due diligence. Team management and organization.

Solvency II Audit Financial Statements MCEV Internal Models

## Actuary Internship

Generali Group (Barcelona)

Sep 2007 – Apr 2008

Settlement of maturities, claims and lapses.

Actuary

## EDUCATION

### Graduated in Financial and Actuarial Science

June 2010

Universitat de Barcelona

### First Degree in Economics

June 2007

Universitat de Barcelona

### Master in NLP

June 2018

IL3, Universitat de Barcelona

## TEACHING

### Col·legi d'Actuaris de Catalunya

2018 - Now

Introduction to R from begginer to intermediate

Data manipulation and data bases with R

R graphs

Introduction to predictive modelling with R