

Francesc Vallvé Rodríguez

Actuary and R developer



TECH SKILLS

R
SQL
Python
HTML/CSS
Excel

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LANGUAGE SKILLS

English
Spanish
Catalan

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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 of Solvency II and risk management processes with R, Shiny and Oracle from scratch. Building dashboards to track results and metrics. Improvement of the current 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**

Development and implementation of SCR from ground up and design of the related processes. Calculation of the Best Estimate and Risk Margin for the Solvency II framework. ORSA implementation and management. Balance sheet projections. Pillar I process implementation with R and Oracle. Creation and automation of 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 for different insurers. 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. Providing advice and guidance to insurers.

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 organisation.

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 (Neuro-Linguistic Prog.)

June 2018

IL3, Universitat de Barcelona

TEACHING

Col·legi d'Actuaris de Catalunya

2018 - Now

Introduction to R from beginner to intermediate

Data manipulation and data bases with R

R graphs

Introduction to predictive modelling with R