Francesc Vallvé Rodríguez

Actuary and R developer

TECH SKILLS

R	●●●●●
SQL	●●●○○
Git	●●●●○
Python	●●○○○
Docker	●○○○○
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

Actuarial R Developer

Atradius (Amsterdam) July 2022 - Now

Querying and wrangling data to ensure accuracy and completeness. Building models (credit insurance and bonding) to generate future cash flows within the IFRS17 framework. Implementing solutions through various proprietary packages and using CI/CD in Jenkins. Building pipelines to orchestrate calculation processes and produce automatic reports. Analyzing and reconciling results with IFRS4 standards.

Atradius (Amsterdam) April 2019 - July 2022

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 · IFRS17 · Solvency II · ORSA · Risk Management · Jenkins · Git

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. Pilar I process implementation with R and Oracle. Creation and automation of solvency process, calculation of technical provisions, profit testing and pricing with GLM.

R · Solvency II · ORSA · GLM · Balance Sheet · Technical Provisions

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

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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 Sci. 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

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