Gene Dan

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ACTUARIAL EXAMS

Successfully completed exams:
P/1, FM/2, MLC/3L, MFE/3F, C/4, CA1, CA2 and all VEE requirements
Preparing to sit for exam:
5 (Spring 2014)

AREAS OF EXPERTISE

Skills: Predictive Modeling, Data Visualization, Programming
Programming Languages: R, T-SQL, MySQL, VBA, Python, C++
Markup Languages: LaTeX, Markdown, HTML
Software: Bash, Git, SQL Server, Access, Excel, ReservePro, MoSes

EXPERIENCE

Mar 2011 - Present
(Mar 2013 – Present)

Houston Casualty Company (HCC) - Houston, TX
Actuarial Analyst
- Developed predictive models for personal aviation, commercial surety, kidnap and ransom, and commercial product tampering lines – responsible for modeling, cross validation, presentation, and implementation of results
- Developed marketing models to reduce the costs and increase the effectiveness of targeted advertising
- Revamped the surety pricing structure to incorporate new predictive models worked closely with IT staff to rewrite the internal quoting system
- Advised the underwriting heads of various subsidiaries on selecting insureds realized a 10% reduction in aviation loss ratio after modeling initiative
- Calculated rate indications for large accounts – professional sports liability, games of chance, and workers' compensation

(Mar 2011 - Mar 2013)
Assistant Actuarial Analyst
- Performed quarterly reserve reviews for personal aviation, military aviation, and commercial marine lines of business
- Wrote automation routines to convert legacy systems for data warehousing

Nov 2010 - Mar 2011
AIG – VALIC - Houston, TX
Actuarial Intern
- Stochastic Modeling - generated random walks to simulate reserve values for various annuity products
- Capital Modeling - ran simulations to calculate TVar for C3 Phase II capital requirements
- Developed tools in VBA to analyze lapse rates and surrender charges on policyholders

EDUCATION

The University of Texas at Austin – Austin, TX - 2010
B.S. Mathematics., B.A. Economics Honors Program, B.A. Plan II Honors Program
GPA: 3.85

Thesis: *Genetic Testing in Actuarial Science - A Welfare Analysis on Adverse Selection and Repulsion from Chance*
Honors: Phi Beta Kappa, Phi Kappa Phi, Omicron Delta Epsilon