Chamal Gomes

1/77 Fitzgerald Road, Hallam, Vic 3803 | Chamalgomes166@gmail.com | www.github.com |
www.chamalgomes.ml | www.linkedin.com

Career Objective

An enthusiastic and energetic actuarial student who enjoys solving real world problems: I am focused on becoming a fully qualified actuary and am keen to deploy my excellent business acumen in a successful actuarial career specializing in advanced data and predictive analytics.

Higher Education

Master of Commerce: Actuarial Science Research|
Expected completion 2019 June
University of Melbourne, Australia

Bachelor of Commerce: Actuarial Science|
2017 University of Melbourne, Australia

Awards

- University of Melbourne Commerce Global Scholarship 2015
- University of Melbourne USA travel Scholarship

Institute of Actuaries Australia

- Exemptions for CT1, CT2, CT3, CT5, CT7

Skills

- Proficient Machine Learning and Deep Learning skills for data science applications
- Strong coding ability both in producing clean and efficient code as well as debugging and understanding large code bases.
- Reinforcement learning skills required at advanced model automation.
- Experience in General Insurance Actuarial liability valuation and RBC assessment.
- R-Shiny for enhanced client presentations.
- Python, NumPy, Pandas, OpenCV.
- TensorFlow Deep learning library.
- R for Machine Learning and Spatial data analysis
- VBA for Automation of Microsoft suite applications tasks
- SQL database management and information modelling skills
- Unix Shell scripting for Unix task automation
- Experienced use of modern source control (Git)
- HTML for web development

Work Experience

NMG CONSULTING (DEC 2018 – FEB 2019) – Actuarial Intern

- Performed VBA automation of RBC calculation, valuation and Industry benchmarking.
- Engages in several R-Shiny projects for enhanced industry client presentations.

EXTERNAL CONTRACTOR FOR DEEP LEARNING MODEL DEVELOPMENT

- Developing deep-learning model for a European client of NMG Consulting.

Master's Research Thesis

Application of Autoencoders And Boltzman Machines for Insurance Claims Fraud Detection

- Determining the optimal architecture and algorithm for fraud detection
- Comparison of other supervised learning methodologies against the performance of Autoencoders and Boltzman machines in fraud detection.

Projects

SOA (Society of Actuaries) case study challenge (2018)

- Provided actuarial modelling to estimate the inflows and outflows of the long-term care system, taking into account improving mortality, care levels transitions, economic trends, caregiver shortage etc.

UBS Investment Banking Challenge (2018)

- Advised TABCORP on the merits of the potential acquisition of Tatts.
- Recommended acquisition price using different valuation methods.

Bachelor final year project (2017)

- Provide recommendations to maintain the financing of the superannuation funds, for both defined benefits and accumulation plan.

Kaggle Microsoft Malware detection competition (Ongoing)

- Considering stacked Autoencoders for better performance along with my colleagues.