Chamal Gomes

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Career Objective

An enthusiastic and hardworking actuarial graduate who enjoys solving real world problems: I am focused on applying actuarial analytical skills across a wide range of fields and am keen to develop a blend of data analysis expertise and business acumen in my career.

Education

University of Melbourne
Bachelor of Commerce (Actuarial Science) — *2015 - 2017*

University of Melbourne
Master of Commerce (Actuarial Science)(Research Pathway) — *2018 - 2019*

The institute of Actuaries of Australia (IAA)
Exemptions for CT1, CT2, CT3, CT5, CT7 — *2015-2019*

Deeplearning.ai
Deep-Learning Specialisation — *2018*
Reinforcement-Learning Specialisation — *2018*

Key Skills

- Proficient Machine Learning, Deep-Learning and Reinforcement Learning with Python.
- Strong Python/R skills for feature engineering
- JIRA configuration and management for reporting.
- Tableau/PBI for data visualization and reporting.
- Strong Agile skills for project management.
- VBA for Microsoft suite application automation.
- Deep-Learning Frameworks: Tensorflow, Keras
- Reinforcement-Learning Frameworks: OpenAI
- GCP instance configuration and management
- SQL database management and ER modelling
- Data mining with Selenium and variations.

Experience

LILabs Australia - Business Analyst — *2019 Jun - Present*
- Project planning and Scrum board management.
- Project stakeholder management and communication.

Unimelb Machine Learning Student Association - Education Officer — *2019 Jun - Present*
- Conducting weekly machine learning workshops for machine learning students.
- Managing teams for competing in data science competitions.

NMG Consulting - Model Developer — *2019 Feb - 2019 Apr*
- Developed deep-learning models for a client of NMG Consulting for fraud detection.
- Bench-marked industry leading models against Deep-learning models.
- Presented key findings and final report to client upon completion of the study.

NMG Consulting - Actuarial Intern — *2018 Nov - 2019 Feb*
- VBA automation of RBC calculation and industry benchmarking.
- R/R Shiny project engagement and development for industry insights.
- General insurance solvency and liability valuation.

Masters Research

- Obtained First Class Honors for maters research report, awaiting journal publication.
- Research encompassed the use of Gaussian Restricted Boltzmann Machine (RBM) and Deep-Autoencoders for unsupervised fraud detection.
- Introduced a New Unsupervised Variable Importance sampling methodology with Deep-Autoencoders.

Project Experience

Kaggle IEEE Fraud Detection (Ongoing) *2019*
- Feature engineering and selection using SVAE's.
- Modelling approach encompass Gradient Boosted Random Forests.

Kaggle Generative Image Generation (Ongoing) *2019*
- Use of Deep Convolutional Generative Adversarial Networks (GANs) for image generation
- Parallel GPU configuration for training the model on GCP

Kaggle Recursion Cellular Image Classification (Ongoing) *2019*
- Variational Autoencoders is being investigated as the starting point

Kaggle LANL Earthquake Detection Competition *2019*
- Use of Neural ODE along with RNN(LSTM) methodologies for time series prediction.

Kaggle Quora Insincere Question classification Competition *2019*
- Use of Bidirectional RNN for enhanced NLP modelling.

EY Next Wave Data Science Competition *2019*
- Used telematics data for devices such as cellphone to predict future location
- Based on the predicted location, classified whether or not the device is in the city zone

SOA (Society of Actuaries) Case Study Challenge *2018*
- Assessed the sustainability of the long-term care system of a hypothetical country and provide recommendations on continued viability
- Provided actuarial modelling to estimate the inflows and outflows of the long-term care system, considering factors such as 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.
- Provided suggestions on the dealings with regulators such as ACCC, ACT (Australian Competition Tribunal) while staying in line with the regulations.