Chamal Gomes

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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 deep learning and predictive analytics. Up to date research and working could be found at my personal web page linked above.

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, Sklearn.
- TensorFlow Deep learning framework.
- R for Machine Learning and statistical 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.
- Assisted actuarial analysts with valuation and solvency calculation for General Insurance.

INDEPENDENT CONTRACTOR FOR DEEP LEARNING MODEL DEVELOPMENT (FEB 2019 – MAR 2019)

- Developing deep-learning models for a European client of NMG Consulting for fraud detection.
- Programming of all the python modules for each deep learning model and supervised models.
- Preparation of the full report to be presented to the client, evaluating model performance.
- Presenting it to the board of directors upon completion of the project.

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.

External 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.