Duc Hien VU

Consultant – IA Actuary - Engineer Statistician Economist

Date of Birth : July 25th 1991
Nationality: Vietnamese
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Summary of skills and knowledge:
- *Actuarial Science* (Life, P&C, reinsurance, Risk Management)
- *Finance* (Stochastic calculus, Portfolio Management)
- *Data Science* (Machine Learning & Data Mining)
- *Economics, Statistics, Probability, Econometrics*
- *IT* (R, Python, C++, Java, SAS, VBA, Stata, Matlab, SQL)

Professional experiences

December 2015 - present

Consultant – Actuary at EY France (92037 Paris – La Défense)

May – October 2015 (6 months)

Actuarial Intern at AXA Corporate Solutions (Model, Reserving & Reinsurance team)
- Research of a new method for Major Losses Reserving at AXA CS
- Deployment of a corresponding desktop application (using R + Shiny)
- Economic allocation of reserves between the different AXA CS branches

November 2014 – April 2015 (6 months)

Part-time Actuarial Intern at AXA Global P&C (Reinsurance team)
- Improvement of the CAT/Atypical modeling & reinsurance pricing tool (using R/C++)
- Development of new functionalities
- Measurement of the impact of the reinsurance structure changing

June-September 2014 (3,5 months)

Actuarial Intern at AXA Solutions Collectives (Health insurance team)
- Construction of the dental claim distributions (using SAS)
- Deployment of a tool for measuring the pricing impact of a dental cap (EXCEL/VBA)
- Senior policyholders' behaviors on health insurance consumption before their retirement

Mars 2013 - May 2014 (15 months)

Monitor at CRIO-Multimedia (Paris Dauphine University)
- Excel/VBA development
- Updating of the software in CRIO rooms
- PCs & printers maintaining

Education

2013-2015

ENSAE ParisTech

Final year: Actuarial Science
2nd year: Applied Mathematics

2010-2013

Paris-Dauphine University

Master 1: Applied Mathematics (Statistics major)
Double-degree Bachelor : Applied Mathematics/ Applied Economics
2nd undergraduate year: DE MI2E *(Mathematics & Computer Science)*

2009-2010

Paris-Est Créteil University

1st undergraduate year: Economic-Management

IT skills and Languages

IT skills

Software: Pack Office, PostgreSQL, EVIEWS, Stata
Coding languages: R, Python, VBA, SAS, Java, C/C++, Matlab/Scilab, ADA

Languages

Vietnamese (native proficiency), French (bilingual proficiency),
English (Full professional proficiency), Chinese (elementary proficiency)

Hobbies

Programming (R, Python), Web (HTML, CSS, Javascript, Jekyll, Wordpress), Guitar (acoustic, fingerstyle), Jogging (beginner level, 10km l'Equipe 2013, 10km Nike 2015)