Duc Hien VU

Date of Birth : 25 Juillet 1991
Nationality: Vietnamese
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Consultant – IA Actuary - Engineer Statistician Economist

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 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)