Duc Hien VU

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Professional Experiences

Varathon – Founder *(Jan 2020 – Present)*

- Varathon is a start-up which provides web-based applications for actuarial & financial world (risk management, ALM modeling, …)
- Find more about us at www.varathon.fr

Covéa – Responsible of Statistical & Actuarial Studies

Studies & Strategic Asset Allocation – Investment & ALM department *(May 2020- Present)*

- ORSA (prospective & permanent), Strategic Asset Allocation, PRIIPS, Stress Testing
- Economic Scenario Generators (risk neutral & Real World)
- Profit Sharing Policies & Investment Strategies
- Structured Insurance Products Analysis

Regulatory Monitoring for Life Branches – Investment & ALM department *(Jan 2018- Apr 2020)*

- Solvency II – Pillar I (quarterly & annual) production, Analysis of Change on BE (VA C2C)
- Develop the methodology & process, Build applications for process optimization & automating, for controlling & analyzing S2 results, for generating et validating QRT…
- Coordinate with IT & project owners teams on fast-close projects and industrialization projects, coordinate with modeling software editor on testing, integrating and improving ALM software
- Lead technical studies for ACPR supervision and internal needs (analysis of economic own funds, PVFP, BE, SCR and S2 ratios, Impact measuring on ring-fence funds merger, product profitability analysis, cyclical lapses analysis, profit sharing policies, competitive rate modeling, etc.)

EY – Senior Actuarial Consultant (*Dec 2015 – Dec 2017)*

- Consulting & audit missions for insurance companies (Covéa, Générali, SCOR, MME, etc.) on various actuarial subjects such as Solvency II, MVBS, IFRS, ALM modeling, etc.
- Development of applications for ALM modeling, analysis & back-testing
- Diverse actuarial studies (benchmark of S2 European models, profit sharing policies, etc.)
- Participation in proposal preparation and clients' meetings

AXA – Actuarial trainee at different AXA entities (*Jun 2014 – May 2015)*

AXA Corporate Solutions *(Reserving actuarial intern – 6 months)*

- Develop an actuarial model for major loss reserving (extreme value theory for threshold calibration, an individual method for IBNeR and a frequency-severity approach for IBNyR estimation)
- Build a corresponding desktop application with R, Shiny and Google Chrome (portable version)
- Determine quantitative indicators for allocating reserves among AXA CS branches

AXA Global P&C *(Reinsurance actuarial intern – 6 months)*

- Improve and speed-up a CAT/Atypical modeling et reinsurance pricing tool (R/C++, using Rcpp)
- Add functionalities, restructure the program, help integrating the R core into a web platform
- Measure the impacts of changing reinsurance structure

AXA Solutions Collectives *(pricing actuarial intern – 4 months)*

- Calibrate different dental claim distribution (SAS)
- Deploy a tool for measuring the pricing impact of dental cap (EXCEL/VBA)
- Conduct a research on behaviors of health insurance policyholders before retiring

Paris-Dauphine University – Monitor at CRIO-Multimédia (*Mars 2013 – Mai 2014)*

- Develop Excel/VBA, update software in all of IT rooms
- Maintain PCs and printers

Activities/Associations

Institut des Actuaires *(2016 – Present)*
Associate member

Diffusion Internationale de l'Actuariat Francophone (D.I.A.F.) *(2016 – Present)*
Member & WebMaster

LittleActuary - http://littleactuary.github.io/ *(2015 – Present)*
Personal blog for sharing knowledge/experience on Actuarial, Financial & IT subjects
In 2020, launching a MOOC aiming to help students pass SOA exams

Education

Institut des Actuaires *(2016)*
Associate actuary – Thesis on major loss reserving at AXA CS

ENSAE Paris *(2012 - 2015)*
Master of Engineering – Meng, Statistics and Economics (Actuarial science major)
Integrated in 2nd year (2013) after obtaining a Master1 degree in Applied Math at Paris – Dauphine University

Paris-Dauphine University *(2009 – 2012)*
Bachelor of Applied Mathematics and Bachelor of Applied Economics
Integrated in the sophomore year (2010) of the Math/IT program after a freshman year at UPEC

Skills & Languages

IT	Software: Prophet, Solvéo, Bloomberg, RiskIntegrity, EVIEWS, Stata, etc. Coding languages: R, Python, SQL, VBA, SAS, Java, C/C++, Matlab/Scilab, ADA Web development: Python (Flask), Javascript (JQuery, React), HTML, CSS (Bootstrap), etc.
Languages	Vietnamese (native proficiency), French and English (bilingual proficiency), Chinese (limited)

Interests

Music (fingerstyle guitar & music composition), long-distance running (from 10km to Marathon), Finance (Stock Market, Financial Market & Corporate Finance), IT (A.I. & Web technologies)