

Pierre-Yves Sojic

Chicago, IL | Mobile: +352 621737080 | pysojic@uchicago.edu | [LinkedIn](#)

EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics

Expected: December 2025

- Courses: Portfolio Theory and Risk Management, Python, Option Pricing, Probability and Stochastic Processes

Toronto Metropolitan University

Toronto, ON

Bachelor's Degree in Economics (GPA: 3.97/4.00)

August 2023

- Awards: Dean's List, Best Student Award: Department of Economics
- Activities: Chess Club, Investment Club

SKILLS

Computing: C++, C (basics), Python, R & RStudio, Linux, GIT

Programming Knowledge: Multi-threading, Template programming, Design patterns, STL

Relevant Coursework: Calculus (I, II, III), Probability Theory, Linear Algebra, Econometrics/Statistics, Option Theory, Microeconomics, Macroeconomics

Certifications: Advanced C++ and Design Patterns (QuantNet), C++ for Financial Engineering (QuantNet), Python for Finance (QuantNet), CFA L1

PROFESSIONAL EXPERIENCE

Bâloise

Luxembourg, Luxembourg

Actuarial Analyst – P&C Insurance

September 2023 – July 2024

- Developed and implemented statistical models using R, including stochastic loss reserving algorithms, to enhance the accuracy of P&L insurance reserve calculations, resulting in a 20% reduction in the overall prediction error
- Designed a C++ tool to facilitate the automation of data extraction and transformation processes, improving efficiency and reducing processing time by 30%
- Leveraged Generalized Linear Models (GLM) and other actuarial techniques (e.g. Chain Ladder, B&F, etc.) to refine reserving strategies
- Constructed extreme loss models to effectively identify and manage large claims, which allowed the detection of more than 20 accounts that were severely under-reserved

EY

Luxembourg, Luxembourg

Summer Intern in Extended Assurance

July 2022 – August 2022

- Assisted senior investigators in researching client records, customer activity, and account information to determine whether the unusual activity may indicate reasonable grounds to suspect money laundering activities or terrorist financing
- Performed complex Due Diligence checks on Corporate Entities (Non-financial Businesses, Banks, Investment Advisors, Broker Dealers, Government Entities, Special Purpose Vehicles, Foundations, Hedge funds, etc.)

UBS

Luxembourg, Luxembourg

Intern in Asset Management

January 2021 – May 2021

- Connected with financial advisors and investment consultants to provide quantitative analysis, conducted market research and assisted clients reach their financial objectives
- Supported financial advisors' day-to-day activities, such as the management of fund structures, custody services and related activities
- Performed Due Diligence and assessed the risk level of hundreds of high-profile clients when onboarding new partners and launching new funds

RESEARCH

Toronto Metropolitan University

Toronto, Canada

Research Assistant – Supervisor: Dr. Shengkun Xie

March 2023 – August 2023

- Applied statistical techniques to capture the pattern of insurance loss distributions (Generalized Linear Models with Tweedie distributions, Generalized Additive Models, stochastic Chain-Ladder models, etc.)
- Created, using R, algorithms that aim to construct complete loss triangles from large data bases of raw data to predict insurance companies' periodic losses

ADDITIONAL INFORMATION

Languages: French (fluent)

Interests: Chess, sports, competitive video-games