

T. Moudiki

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EDUCATION

- **Ph.D; Yield Curve interpolation, extrapolation and forecasting:**
<https://tel.archives-ouvertes.fr/tel-01921512/document>
Institut de Sciences Financières et d'Assurances (ISFA),
University Lyon 1
From February 2015 to July 2018
- **Msc in Actuarial Science**
ISFA, University Lyon 1
From October 2008 to October 2009
- **Msc in Financial Engineering**
ENSIMAG (École Nationale Supérieure d'Informatique
et de Mathématiques appliquées de Grenoble)
From October 2005 to October 2008

CERTIFICATIONS and MOOCs

- **Dev Bootcamp; New York, NY** (https://en.wikipedia.org/wiki/Dev_Bootcamp)
Highly intensive program for learning how to develop
web applications with a database backend
From August 2017 to October 2017
- **edX verified certificate: Introduction to Python for Data Science**
In 2017
- **edX verified Certificate: Introduction to Big Data with Apache Spark**
In 2015

EXPERIENCE

- **Self-employed**
Microentrepreneur. Data analytics/Data science
From October 2019 to December 2021
- **University Lyon I**
Postdoctoral fellow. Calculation of excess death rates
associated to specific insured populations
From October 2018 to October 2019
- **Aviva France – Actuary**
Life actuarial Economic capital. In a Solvency II internal
model: yearly, quarterly and monthly calculation of
Life Solvency Capital Requirement
From July 2015 to July 2017
- **Allianz France IARD – Actuary**
Non Life Reserving
From April 2015 to July 2015
- **Optimind Winter – Consultant**
 - Non Life reserving
 - Technical documentation of **structured financial products** in a Solvency II internal model
 - Solvency II-based mission focusing on **pillar 3**. Along
with the IT department: analysis, conception, imple-
mentation and tests of a **reporting tool** eventually lead-
ing to QRTs – Quantitative Reporting Templates.
 - Descriptive notes for an **Eurocroissance** product. Eu-
rocroissance was seen as a good replacement for an-
cient Life insurance products
From September 2011 to February 2015
- **Premium consulting – Consultant**
 - Calculation of employees benefits
 - VBA Excel tool, containing references to all the Life
insurance contracts of an insurer **plus their character-
istics**
From January 2010 to September 2011
- **Allianz IM – Risk Modeling (internship)**
 - Equity Solvency Capital Requirement modeling
From June 2008 to September 2009