- My website:
thierrymoudiki.
github.io
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Thierry Moudiki

About me Analytics professional with data wrangling, mathematical modeling, and web development skills. I like sports (I have been playing basketball for 2 years in college, and 3 years in corporate leagues). I also like music and travelling.

Professional Experience

2018 - 2019: Postdoctoral Fellow - **ISFA, University Lyon I** - Lyon
Working on survival analysis. Survival analysis: modeling the time before an event occurs (death, default on a bond, etc.).
2015 - 2017: Financial Actuary - **Aviva France** - Paris
Capital modeling.
2011 - 2015: Actuary; Consultant - **Optimind Winter** - Paris
Consulting on Life, Non Life insurance, and Finance.
2010 - 2011: Actuary; Consultant - **Premium Consulting** - Paris
Consulting on Pension insurance benefits.
2008 - 2009: Risk modeling (part-time) - **Allianz Investment Management** - Paris
Investment risk modeling; Capital modeling.

Education

2015 - 2018: PhD Actuarial Science/Stat-Machine Learning/Econometrics
ISFA, University Lyon I (France). Applying statistical/machine learning techniques to multivariate time series forecasting and stress testing.

2008 - 2009: Master of Sciences (MSc), Actuarial Sciences
ISFA, University Lyon I (France). Specializing in: Actuarial science, Insurance, Financial Mathematics, Statistics.

2005 - 2008: Master of Sciences (MSc), Financial Engineering
ENSIMAG, Grenoble Institute of Technology. Specializing in: Financial Mathematics, Quantitative Finance, Statistics, Computer Science.

Skills

Data wrangling/analytics tools R, Python, Apache Spark, SQL, SAS.
Web development tools HTML, CSS, Javascript (jQuery, React JS), Ruby.
Pack Office tools MS Excel, Access, Visual Basic for Applications (Word, Excel, Access).
Languages Fluent in French and English (spent 4 months overall in New York, NY, in 2017). Basic notions of German (2 years in high school).

Certifications

2017, Dev Bootcamp New York, NY 18-week intensive program: web applications development with persistent data storage - Ruby, SQL, HTML, CSS, Javascript (Jquery, React JS).
2017, edX Verified certificate: 'Introduction to Python for Data Science'.
2015, edX Verified certificate: 'Introduction to Big Data with Apache Spark'.