

# T. Moudiki

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## EDUCATION

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- **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

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- **Dev Bootcamp; New York, NY** ([https://en.wikipedia.org/wiki/Dev\\_Bootcamp](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*

## HOBBIES

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- **Sports**, especially basket-ball: 2 years in university, 3 in a corporate league, plus a lot of streetball
- **Music**, notably learning to play the piano (took some music classes in 2019)

## EXPERIENCE

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- **Self-employed**  
**Microentrepreneur.** Data analytics/Data science  
*From October 2019 to March 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, implementation and tests of a **reporting tool** eventually leading to QRTs – Quantitative Reporting Templates.
  - Descriptive notes for an **Eurocroissance** product. Eurocroissance was seen as a good replacement for ancient 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 characteristics***From January 2010 to September 2011*