

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
February 2015 to July 2018
- **Msc in Actuarial Science**
ISFA, University Lyon 1
October 2008 to October 2009
- **Msc in Financial Engineering**
ENSIMAG (École nationale supérieure d'informatique
et de mathématiques appliquées)
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
August 2017 to October 2017
- **edX verified certificate for Introduction to Python for Data Science**
2017
- **edX verified Certificate for Introduction to Big Data with Apache Spark**
2015

HOBBIES

- **Sports** in general, and 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

- **Aviva France – Actuary**
Calculation of Economic capital. Typically in a Solvency II internal model, answering the question: based on assets and liabilities, will there be sufficient own funds in the future?
July 2015 to July 2017
- **Optimind Winter – Consultant**
Main missions:
 - 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. In the current situation of sustained low rates on bonds market, Eurocroissance was seen as a good replacement for ancient Life insurance products
September 2011 to February 2015
- **Premium consulting – Consultant**
Main mission:
 - Creating a VBA Excel tool, containing references to all the Life insurance contracts of an insurer **plus their characteristics**
January 2010 to September 2011
- **Allianz Investment Management– Student Actuary**
Approximations of Solvency Capital Requirements.
See <http://www.ressources-actuarielles.net/memoires> (type my name in the form)
April 2008 to September 2009

PERSONAL PROJECTS

- **Statistical/Machine Learning tools I've created using Python, R, C++, and Jax for GPUs:** techtonique.github.io/