

Corey Grigg



CURRENT RESPONSIBILITY

Corey is an actuarial developer and researcher with the Life practice in Milliman's Chicago office. He joined the firm in 2006.

In recent years, Corey's focus has been on designing and implementing proxy models, enabling clients to quickly make accurate approximations of complex underlying asset and liability models for rapid analysis. He is the lead liability model developer for Milliman ECSight™, Milliman's enterprise-scale software system focused on economic capital reporting and analysis, and is also involved in asset modeling, hedge modeling, market data, and reporting development.

EXPERIENCE

Corey specializes in building software tools for efficient and accurate calibration and validation of proxy models, as well as supporting research in proxy modeling for clients and Milliman's own initiatives. His insight in this field has enabled life insurance clients to implement efficient and accurate proxy models as part of their internal models for Solvency II, economic capital hedging analysis, and for mergers and acquisitions assignments.

During his career at Milliman, Corey has also worked to design and implement automated processes to support traditional actuarial cash-flow models with large data volumes, including modeling-platform conversions, error detection, validation, economic scenario generator integration, and credit scenario modeling, in development environments such as C/C++, VBA, SQL, SAS, and MG-ALFA.

Besides his work for Milliman, Corey also performs regularly as a professional singer with Chicago's premiere baroque orchestra and chorus, Music of the Baroque.

EDUCATION

- BA, Mathematics, Northwestern University
- BMus, Voice Performance & Opera, Northwestern University
- MMus, Vocal Performance & Literature, Northwestern University

