

Flavien Thery

IA, FIA
Consulting Actuary



CURRENT RESPONSIBILITY

Flavien is a Property & Casualty consulting actuary within the London office of Milliman. He joined the firm in 2014.

Prior to joining the London office, Flavien worked in PwC's Paris' office from 2012 to 2014.

EXPERIENCE

Flavien's experience includes:

- Building deterministic and stochastic actuarial models using a variety of coding languages including R and Python
- Supporting companies to meet Solvency II requirements under all three Pillars
- Carrying out validation tests on internal models
- Performing standard formula calculations complying with latest regulatory guidance
- Assisting clients with Solvency II reporting submissions and QRTs
- Writing actuarial function reports
- Assisting clients with USP applications.
- Calculating technical provisions, including premium and claims provisions, ENID loadings, and risk margins
- Providing independent reviews of claims reserves to a wide variety of UK and European insurers
- Using stochastic reserving methods to estimate the variability of reserves
- Carrying out independent capital modelling work for the purpose of ILS structuring and rating applications
- Supporting the development of an ORSA tool at Milliman
- Building machine learning and predictive models in R

PROFESSIONAL DESIGNATIONS

- Certified actuary, Fellow of the French Institute of Actuaries
- Fellow of the Institute and Faculty of Actuaries
- Data Science qualification provided by the French Institute of actuaries and the Institute of Risk Management

EDUCATION

EURIA (Euro Institut d'Actuariat)

