



Volkan Eroztekin

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EDUCATION

- Binghamton University, SUNY - MA Economics (Teaching Assistant Scholarship), September 2016-December 2017 GPA: 3.22/4.00
-All courses taken are PhD Economics courses
-Coursework includes research, strong theoretical and applied knowledge and intermediate level programming
- Izmir University of Economics - BA Economics (Major - %100 Scholarship), 2011-2015, GPA: 3.33/4.00
- Izmir University of Economics - BS Mathematics (Double major - %100 Scholarship), 2012-2016, GPA: 3.26/4.00
-The only Economics major student and studied Mathematics as double major in the university history
- Lisbon School of Economics and Management - Economics (Erasmus), February 2013-July 2013

WORK EXPERIENCE

Full Time – KPMG, Financial Services Advisory, Manager, Istanbul, Turkey, May 2021-Present

Full Time - Willis Towers Watson, ICT Life, Senior Actuarial Analyst, Istanbul, Turkey, June 2018-May 2021

- Involved in a part of IFRS17 project for a huge life insurance company in UK where I was responsible for a testing process of the calculations methods namely GMM and VFA with the model with RAFM
- Involved in a project in UK team where I was responsible for modelling their life products with variations, modeled in Excel, in RAFM from a base model for an insurance company where their product types includes whole of life, term life, unit-linked with many variations (20 models in total)
- Supported UK RAFM development team on IPD (initiative practice development) process
- MoSes to RiskAgility FM model migration for reputable local insurance companies and abroad
- RiskAgility FM model developments for both Turkish life and pensions insurance companies
- Involved in optimization of RAFM model project for a leading insurance company abroad. In this project, I was responsible for “external sources” of the model where by dealing with their data and assumptions (converting tbl types to csv, including some of inputs in the model, running time optimizations etc.), I made the model more effective in terms of coding, timing as well as to be used Unify for IFRS17
- Providing RiskAgility FM trainings for local and global clients as well as presenting demo including Unify This includes 2 days beginner and 2 days intermediate level trainings of RAFM
- Creating Excel VBA reporting to RiskAgility FM from scratch. In the end, the client has no need to deal with VBA reporting process, they would be able to provide reporting as they wish just by running RAFM
- Creating IFRS 17 workflow in Unify for one of the local clients

Full Time - SUNY at Binghamton, Economics Teaching Assistant, New York, USA, September 2016-December

-Teaching Assistant for 180 Economics students during three semesters

Internship - Izmir University of Economics, Assistant student, Izmir, Turkey, June 2013-July,2013

-Assisted two professors to conduct their projects by carrying out statistical data analysis and financial calculations using macro data

TECHNICAL SKILLS(*, ** ,***, ****, ***** from beginner to advanced)

- RiskAgility Financial Modeller (***)
- MoSeS (**),
- UNIFY (***)
- VBA (*),
- MS EXCEL (***)
- R (**)
- SQL/MS ACCESS (*)

LEADERSHIP & MEMBERSHIP

- Turkish Actuarial Association Member
- Music Club, Turkish Art Music Club, Economics Club, Mathematics Club, Volleyball Team
- Founder, guitarist and singer of the music group i.e. winner of university music competition in pop category, 2010

INTERESTS

- Life and Pensions Modelling, IFRS 17, ALM Modelling, Financial modelling, Advanced Analytics with Machine Learning Techniques, Programming Languages

LANGUAGE SKILLS AND EXAM SCORES

- Passed two levels (8 exams) of Turkish actuarial exams just in 1 year, preparing for the 5 exams left to be fully qualified actuary; aiming to continue with IFOA exams towards FIA qualification right after obtaining Turkish Actuarial Association qualification
- English (Advanced Level), German (Basic Level), Turkish(mother tongue) • GRE: 168/170 (Quantitative Part), 2016

SOCIAL LIFE

- Guitar player and singer (+10 years), Turkish Art Music chorist
- Volleyball and Tennis player
- Traveler: 10 European countries and USA visited in the last 10 years