PHILIP GRUBER

Senior Manager & Technical Lead Non-Life

philip.gruber@milliman.com

+43 664 431 41 22

Current Responsibility

Philip Gruber is a senior manager and technical lead Non-Life in the Austrian office of Milliman. His consulting activities include:

- Actuarial modelling and stochastic simulation
- Software and tool development
- Reserving
- Solvency II
- Data Science
- Automation projects
- Risk management
- Reinsurance

Professional Work Experience

Philip has over 12 years of experience in actuarial consulting and joined Milliman in June 2020. Past and current projects include:

Solvency II:

- Project head and lead software engineer for the development of a partial internal model for Solvency II
- Building of a standardized Solvency II standard formula solution, which involved review and design of methodology and implementation into code
- Solvency II consulting and validation of models and calculations
- Lectures and trainings for clients and at public workshops

Actuarial modelling:

- Non-life lead on buildup of actuarial department at a German insurer, which included GAAP IBNR reserves and Solvency II TPs; Philip was also the holder of the interim Chief Actuary position
- Python implementation of IFRS17 model for a major German insurer with a focus on code quality on long-term maintainability
- Natural catastrophe modelling
- Reinsurance optimization and risk transfer testing
- Correlation models (copulas, hierarchical models)
- Model review and tool testing

- Development of MS Excel add-ins via C#. Topics include reinsurance impact simulation, balance and sales projections, and investment and portfolio management

Data analytics and automation:

- Data science and machine learning projects
- Actuarial pricing and risk classification
- Automation projects, which include automation of the non-life claims reserving process, Prophet automation, and VBA programming for the automation of recurring business activities

Philip has extensive project experience with:

- Python, Matlab, C#, R, VBA
- Git, SVN
- 3rd party automation using APIs (ResQ, Prophet)
- Agile development projects, Scrum

Professional Designations

Qualified actuary of the Actuarial Association of Austria (AVÖ)

Education

- Master's degree in finance and actuarial mathematics at the Technical University of Vienna
- Bachelor's degree in finance and actuarial mathematics at the Technical University of Vienna

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