

Lucio Fernandez-Arjona

Department of Business Administration
University of Zurich
Plattenstrasse 14
8032 Zurich, Switzerland

Email: lucio.fernandez.arjona@business.uzh.ch

Education

2017 – present	Ph.D. Student in Management and Economics at the University of Zurich Supervisor: Prof. Karl Schmedders
2000 – 2006	Licenciatura in Actuarial Science at University of Buenos Aires

Professional Experience

11/2018 – present	Head of Life model risk management – Zurich Insurance Company
03/2009 – 10/2019	ALM Actuary, team lead – Zurich Insurance Company
2007 – 2009	Quantitative analyst – Criteria Investors.
2005 – 2007	Actuarial consultant – Watson Wyatt.

Research in Progress

08/2007	Machine learning for risk management models (joint work with Damir Filipovic).
---------	--

Conference Presentations

06/2019	Neural Networks for Risk Management in Life Insurance . <i>Insurance Data Science Conference</i> , ETH Zurich
---------	---

Languages

Spanish	Mother tongue
English	Fluent
German	Intermediate

Reference

Prof. Karl Schmedders
Department of Business Administration
University of Zurich
Plattenstrasse 14
8032 Zurich, Switzerland
+41 44 634 37 70
karl.schmedders@business.uzh.ch