MICHAEL JONES

I am a qualified actuary with over eight years of consultancy experience assisting insurance clients across multiple jurisdictions including Guernsey, Isle of Man and Malta. I have experience with Solvency II and IFRS 17 preparation. I am a strong advocate for adopting efficient technologies. I am highly proficient with the R programming language. I have experience building and running reproducible analysis pipelines, writing internal-use R packages, developing automated reporting using Rmarkdown and displaying results graphically using sophisticated but clear data visualisation.

My interest in R and statistical/data programming extends outside work and I strive to keep my knowledge up to date by reading extensively about new methods and tools.



EDUCATION

2018 2013

Fellowship Exams of the IfoA

BWCI

Quernsev

- · Including SA3 General Insurance, ST2 Life Insurance and ST7 General Insurance Reserving.
- · Due to the location, the qualification was entirely self-taught requiring strong self-motivation and discipline.

2013 2009 MPhys Theoretical Physics (First)

Durham University

Ourham. UK

- · A highly quantitative course including modules from the mathematics department. My final year project was on Seiberg duality in Supersymmetry.
- · The course also included quantitative methods through programming in Python.



INDUSTRY EXPERIENCE

present 2019

Manager

BWCI Group

Q Guernsey

- · As a manager I continue to promote the use of R at BWCI. I have become the subject-matter expert for the company and have run many training workshops. I have recently set up the internal R Users Group with the aim of driving adoption throughout our actuarial teams.
- · Over my time at BWCI I have developed my management skills. I run appraisals and interviews for junior staff and take a keen interest in their development. I strive to create an atmosphere of acceptance and learning where those I manage feel welcome and able to reach their full potential.

View this CV online with links at https://mpion.es/cv

CONTACT

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- www.github.com/mijon
- @ mpjon.es
- **in** LinkedIn

LANGUAGE SKILLS

R	
Excel (inc VBA)	
Python	
Julia	
SQL	
Haskell	
Lisp	

2019 2018

Assistant Manager

BWCI Group

Q Guernsey

- · As an assistant manager I developed my own portfolio of clients including taking on responsibility for several key clients.
- · A project I am particularly proud of involved taking an Exceldriven solvency calculation process that took several weeks to run and re-writing this in R. The resultant automated and reproducible process can be run in a single day and provides better reporting than previously through the use of Rmarkdown reports. This allowed us to offer monthly reporting to the client which we have been providing since 2019.

2018 2013

Trainee Actuary

BWCI Group

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- · I joined BWCI as a graduate and was placed into the insurance consultancy team. As a trainee I worked on a variety of clients including UK-parent captive insurers, Guernsey-domiciled life reinsurers, small family trusts and life insurers.
- · In the run-up to Solvency II I developed our in-house Solvency II standard formula Excel workbook which remains in use and provides the basis for most of our ongoing Solvency II consultancy
- · As a trainee I also studied for and passed the Institute and Faculty of Actuaries' exams in order to become a Fellow.

SELECTED TALKS

2021

The First Step is Admitting you have a Problem¹

Channel Islands Actuarial Association

Q Guernsey

· A presentation attempting to convince actuaries to leave spreadsheets and adopt a code-first approach to their work using R, Python or Julia, covering the benefits in time, accuracy, reproducibility and potential for deeper actuarial work.

2018

Introduction to Computational Bayesian Methods for Actuaries²

Channel Islands Actuarial Association

Quernsev

· A presentation given to my local actuarial association on the benefits of adopting Bayesian statistical methods using MCMC and an introduction to Stan and the R package {brms}.



LINKS

1 https://www.mpjon.es/2021/06/07/it-s-time-to-rethink-our-tools/ 2 https://www.mpjon.es/slides/bayestalk.html