

Curriculum Vitæ / Résumé

Personal Information:

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Date of birth: 23th November 1976
Nationality: Danish
Civil status: single

Education:

1996 – 2003: Masters degree cand. act. in actuarial mathematics from University of Copenhagen, Faculty of Science, Laboratory of Actuarial Mathematics. Master's thesis “Lévy Processes—the Normal Approximation in Simulation” supervised by professor Dr. Thomas Mikosch.

Additional courses: Modelling Extremal Risk, Securitization of Insurance Risk, Stochastic Integrals, Computer Science 0 (Dat 0), Economy 1 (Øk 1).

1992 – 1995: Technical gymnasium (HTX), Slagelse. The process technology side.

1991 – 1992: Continuation boarding school, Sorø Ungdomsskole, Sorø.

1982 – 1991: Primary and lower secondary school, private school Ubbi Fri- og Efterskole, Ubbi.

Personal Development:

2006 – . . . : Employed as Pricing Model Actuary, Swiss Re. Internal transfer from Copenhagen to Zurich 1 January 2007. Reporting to Mr Thomas Kruppa.

2003 – 2006: Employed as Pricing Model Actuary, GE Frankona Re (GE Insurance Solutions, GE ERC)—subsidiary of General Electric. Reporting to Mr Thomas Kruppa.

2003: Qualified Actuary, member of The Danish Society of Actuaries.

2002 – 2003: Employed as Actuary, PKA—Pension Funds Administration Ltd. Reporting to Mr Peter Melchior.

2001 – . . . : Self-employed developer and consultant, own company Riise Development. Consultancy, programming and database development.

1999 – 2002: Employed as actuarial student assistant, PKA—Pension Funds Administration Ltd. Reporting to Mr Peter Melchior.

1999 – 2002: Elected as student representative in the Institute Board, Institute for Mathematical Sciences, University of Copenhagen.

1998 – 2001: Elected as student representative in the Study Board, Institute for Mathematical Sciences, University of Copenhagen.

1996 – 1996: Private first class in the Danish International Brigade (DIB), The King’s Artillery, Sjælsmark, 8 months.

1995 – 1996: Draftee, The King’s Artillery, Sjælsmark.

Languages:

Danish (Fluent), English (Fluent) and German (Working).

Qualifications:

Current job position:

Shared business lead on the global project to create the next generation global treaty pricing model for Swiss Re covering Property and Casualty. Leading the interaction with the business and IT team. Leading the requirements collection and specification (functional and actuarial).

Development and maintenance of existing Non-US pricing models—Business Lead on the two existing ‘global’ Swiss Re loss modelling tools (Non-Prop and Pro Rata) covering Property and Casualty. Leading the loss modelling business team, leading the interaction with the business and IT team.

Training and coaching team members on reinsurance knowledge and pricing. Teaching underwriters on property and casualty pricing and pricing model usage. Doing referrals and pricing support during renewals.

Job position at former GE Insurance Solutions:

Development and maintenance of pricing models—daily responsibility of pricing tools for Global Property and Casualty (Non-Prop, Pro Rata and Fac) including Cat. Making optimal pricing tools available for the business and providing real time updates.

Doing referrals and pricing/underwriting support during renewal—referral authority for Italy, Spain and Middle East.

Daily responsibility for developing, training and assigning tasks to students in team.

Training:

Enterprise Architect modelling and Model Driven Software Development (MDS, 2008), Building Essential Leadership Skills (BELS, GE Leadership Curriculum, 2006), Hiring the Right People (2006), Effective Coaching Skills (2006), Probabilistic Decision Making - Advanced (2006), Project Management Training (2005), Reinsurance 4.71 at Danish Insurance Academy (2004), Six Sigma DFSS Training (2004), Six Sigma DMAIC Training (2003), Java programming at Teknologisk Institut (2002).

Six Sigma Green Belt certified 2005.

IT qualifications, programming:

Java, SQL, C++, APL, Delphi, VBA, PHP, ASP, HTML, CSS, Lisp, ML, Emerald.

IT program packages:

Microsoft Office, Microsoft SQL Server, Oracle Database, TOAD, IBM WebSphere, Enterprise Architect, Visual Studio, S-PLUS.