MODELING

(Vote for up to three candidates)

April Shen

Tim Deitz

Sean Abate

Bryan Lindsley

John Fowler

John Gramelspacher

April Shen, FSA, CFA, MAAA, CERA
Manager
PwC
Philadelphia, PA

Professional Background
I am a manager at PwC in Philadelphia, PA. My actuarial experience mainly lies at the intersection of modeling and asset-liability management (ALM), as well as model validation and enterprise risk management, both in direct insurers and consulting firm settings.

Society of Actuaries Experience (Section and committee memberships and participation)
- I have published various peer-reviewed papers in *The Modeling Platform*, the *North American Actuarial Journa*l, *The Stepping Stone* and *The Actuary* magazine.
- I have written questions and graded exam papers for the Life Risk Management exam.
- I have presented topics on model validation in the Valuation Actuary Symposium.
- I have volunteered for proctoring SOA exams.
- I am a Friend of the Leadership & Development Section.

Other Relevant Volunteer Experience
- I am the Treasurer and board member at the local mom's club.
- I've volunteered in my company for high school students who are interested in the actuarial science major.
- I have played the violin in the University of Maryland repertoire orchestra.

Why are you interested in leading this section?
I am very interested in modeling as an actuary. Modeling serves as my main expertise area as well as my career passion. I am very eager to join the Modeling Section and use my energy and motivation to serve its members and the broader actuarial community.

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Tim Deitz, ASA, MAAA
Principal – Life Technology Solutions
Milliman
Seattle, WA

Professional Background

Tim has over 30 years of experience working in the Actuarial field and over 25 years of experience working directly with Actuarial software systems. He has a passion for assisting clients using these systems to meet their modeling needs. After initially working at several insurance companies in the valuation and pricing areas, Tim joined Chalke Inc. as a consultant. He then started working on the software (PTS) side, and eventually moved to Milliman. He currently heads up actuarial software, support and training, specifically MG-ALFA, and works as a client relationship manager for many of Milliman's software clients.

Society of Actuaries Experience (Section and committee memberships and participation)

- Technology Section Council (2007 – 2010)
- Technology Section Chair (2008 – 2009)
- Modeling Section – Friend of the Council, Website/ENewsletter Coordinator (2018 – 2019)

Other Relevant Volunteer Experience

NA

Why are you interested in leading this section?

The Modeling Section is a newer section with potential to bring tremendous value to the members. I would like to use my experience to help develop the section's potential to bring this value to the members and the SOA.

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Sean Abate, FSA
Manager
Ernst & Young
Los Angeles, CA

Professional Background

Life and Annuity actuary with experience across numerous modeling platforms, including GGY AXIS, Prophet, Moses, APL and TAS. Extensive experience in variable annuity and fixed index annuity modeling, particularly in AG 33, 35, 43, GAAP, budgeting and stress testing. Have spent the last two years leading modeling engagements at EY. Prior to that, worked in AIG's modeling team and in New York Life's life pricing area.

Society of Actuaries Experience (Section and committee memberships and participation)

Member of the SOA Modeling Section.

Other Relevant Volunteer Experience

Mentored youth in the Big Brothers/Big Sisters program at New York Life. Presented at high schools in NYC to encourage mathematical careers and development. Served in leadership roles at local Toastmasters organization.

Why are you interested in leading this section?

My career path has provided me with the opportunity to witness first-hand the significant impact that actuarial modeling has on insurance organizations. I feel passionate about this field and believe it can be significantly improved and modernized to enable insurance companies to develop more dynamic products and features that will enable consumers to fulfill their insurance needs.

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Bryan Lindsley, FSA, MAAA
Principal
Oliver Wyman
Hartford, CT

Professional Background
I am a Principal at the US Life Actuarial practice of Oliver Wyman located in the Hartford, Connecticut office. I have over seven years of experience in the life and annuity industry, with most of my experience including a modeling component.

As a consultant, I advise and provide actuarial services to life insurers and reinsurers. Additionally, I lead Oliver Wyman's Moody's Analytics AXIS™ (AXIS) practice. My relevant modeling experience includes:
- Leading model conversions
- Assisting clients with quantifying the impacts of regulation changes (e.g., Long Duration Targeted Improvement (LDTI), VM-21)
- Building pricing models for a variety of life and annuity products
- Performing liability and asset model validations
- Setting governance policies as they relate to models
- Defining model standards
- Defining model development processes and requirements

Prior to joining Oliver Wyman, I worked at Cigna performing variable annuity valuation, modeling and hedging.

Society of Actuaries Experience (Section and committee memberships and participation)
I am currently a friend of the Modeling Section Council and have presented at multiple industry conferences (LAS, ValAct, Annual meeting) over the last five years.

Other Relevant Volunteer Experience
NA

Why are you interested in leading this section?
The focus on modeling activities within insurance and reinsurance companies has significantly increased in recent years due to regulatory changes and growing internal requirements (e.g., improved management reporting, increased controls, faster production processes). Companies have performed model conversions and financial transformations in recent years to address the growing demands on modeling infrastructure, but, as an industry, we are still in the early stages of designing the ultimate end-to-end process.

I am interested in joining the Modeling Section Council to help shape the future of actuarial models. I will use my experience and network to bring value-add content to *The Modeling Platform* and industry meetings, produce content for webcasts and support research.

There will be significant advances in actuarial modeling capabilities over the next decade – I look forward to being part of an industry group that shapes the future.

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John Fowler, FSA, MAAA
Executive Director and Actuary
RGA
Chesterfield, MO

Professional Background
I have 14 years of actuarial experience, primarily in modeling intensive roles. I currently work in financial reporting for RGA and have prior experience at direct writers and in consulting. I have worked on a variety of modeling projects including systems conversions, actuarial transformations, and model validations.

Society of Actuaries Experience (Section and committee memberships and participation)
I am currently a member of the Modeling, Financial Reporting, Reinsurance and Technology Sections. In the past I have written questions for the exam program and I have presented at several SOA meetings.

Other Relevant Volunteer Experience
NA

Why are you interested in leading this section?
I have been a member of the Modeling Section since its inception. Financial modeling has been central to my work throughout my career and, as such, it is an area where I have a lot of passion and experience that I can share with the section. I look forward to continuing to work with my peers to identify solutions to the modeling challenges that we all face.

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John Gramelspacher, ASA, MAAA
Manager
### Willis Towers Watson
Tampa, FL

Professional Background
John has worked in Financial modeling roles at various companies, including each of a consulting firm, reinsurer, and direct company. He has also worked with a wide variety of life and annuity products.

Most recently, John has re-joined Willis Towers Watson. During his tenure with WTW, he has worked with many financial modeling platforms, including MoSes, AXIS, RAFM, TAS, PolySystems, and ARCVAL. He has worked on a variety of projects with his most recent experiences having been primarily focused on software conversions and building models for a variety of client needs.

After his first stay with WTW, John was hired by a reinsurer to lead their Pricing modeling team using AXIS. In addition to this role, he also served as a pricing actuary with a focus on the Middle Market and Automated Underwriting opportunities for clients.

When working at a direct company, John worked on various models in the Valuation and Projections department. His role covered many product lines including UL, ULSG, IUL, VUL, and VLI. John's initial role was working in the Financial Reporting department helping with quarterly and annual reporting cycles, along with CFT, FAS 97 Unlocking, researching assumption updates, Capital Reforecasting, and sensitivity
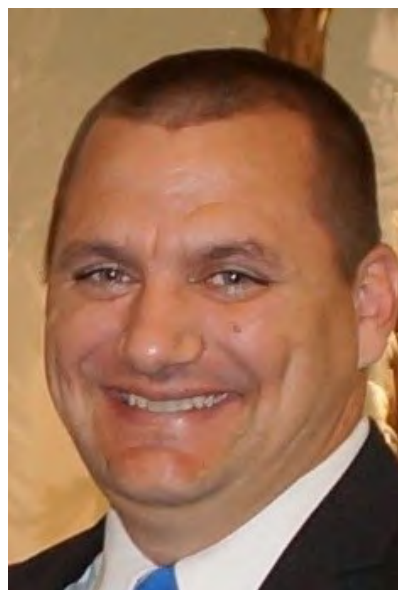
analysis. He also led a Special projects team supporting multiple lines of business working on a variety of projects including a software conversion.

Society of Actuaries Experience (Section and committee memberships and participation)
Recently joined as a Friend of the Modeling Council (2019)

Other Relevant Volunteer Experience
Volunteer Little League Coach

Why are you interested in leading this section?
I have a passion for financial modeling. I feel that models sometimes have the perception of being a necessary burden or liability for companies. I would like to change this to help improve the use of models across the industry to become an asset for companies. This can be done by improving accuracy and best practices of modeling while expanding their use and power to become an invaluable part of the decision-making process for multiple purposes.

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