

The Working Group on Risk - CREAR, with the support of the IDS dpt, Institut des Actuaire, Labex MME-DII and the group BFA (SFdS), has the pleasure to invite you to the Seminar by:

Marc JULLIARD (Data Lab of Société Générale Insurance), Anani OLYMPIO (Data Lab of CNP Assurances), Gontran PEUBEZ (Deloitte France), and Dr. Florence PICARD (IA)

October 13, 2017, 12:30pm – 1:30pm  
EEE - ESSEC La Défense (CNIT) – Amphi 202

## An Actuary's View on the Big Data and the Data Science, An Ecosystem of Political and Socio-economic Transition

Although Artificial Intelligence has been around since the Fifties, machine learning and then deep learning has changed the game as well as it has narrowed the approaches, making them more efficient and closer to expectations regarding supervised approaches. As major contributors to machine learning science, actuaries are focused on the potential use cases of Artificial Intelligence, deep learning and machine learning for Insurers and even broader. This presentation describes the main projects that a young DataLab in insurance sector addresses and the technical challenges that it must solve. It highlights the skills required by a Data Scientist as well as the initiatives initiated by the IA to prepare actuaries to become Data Scientists.

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For any information, please contact  
Frédérique JEAN-LOUIS  
(01 34 43 32 49 / [jeanlouis@essec.edu](mailto:jeanlouis@essec.edu))

<http://crear.essec.edu/working-group-on-risk>

# Marc JULLIARD (Data Lab of Société Générale Insurance), Anani OLYMPIO (Data Lab of CNP Assurances), Gontran PEUBEZ (Deloitte France), and Dr. Florence PICARD (IA)

**Marc Julliard** graduated from ISFA Lyon, is a qualified member of the Institut des Actuaire, as well as ERM expert CERA. Marc is responsible for the Modeling department of the Data Lab of Société Générale Insurance, where he works on telematics insurance contract with Natural Language Processing. He teaches financial models to Euro Insurance Actuarial Institute (EURIA). He co-authored *Financial Models in Insurance* (2nd ed.) and *Quantitative Methods* for ORSA.

**Anani Olympio**, is Head of the R&D and Data'Lab Group department of CNP Assurances, and member of the Board of ALAN health insurance company. Certified Actuary and Expert ERM CERA, Anani graduated from ISFA Lyon in 2001 and from the International Institute of Management in 2007. He is currently PhD student at ISFA. Anani teaches at the International University of Rabat in Morocco and at ISFA. Chairman of the Innovation Committee, member of the Tables Accreditation Committee and of the Scientific Commission Enterprise Risk Management of the Institute of Actuaries. President of a humanitarian association ASDA International intervening in West Africa for the schooling of the children of disadvantaged families

**Gontran Peubez** is an actuary specialized in data strategy and management having worked more than 15 years in the financial sector. For CXOs, Gontran has carried over projects related to the use of data in the insurance field, from regulatory requirements to business oriented issues. Most of his projects have been run in a highly international context, with high level of interaction between IT and business experts. His background includes projects connected to Big Data Strategy, Predictive Analytics, and now Artificial Intelligence

**Florence Picard**, Actuary (IA) and Head of the Scientific Committee of the French Institute of Actuaries (Institut des Actuaire – IA), graduated from ISUP and in Cognitive Psychology, and holds a Doctorate in Mathematics from UPMC. Since 1982, she held different executive positions and is member of the board, in financial and insurance companies: Compagnie Financière Edmond de Rothschild, SIACI Saint Honoré, Midland Bank, Groupama, LCL. She is now in charge of the Scientific Committee of the Institut des Actuaire, as well as of its 'Big Data' Project. Her current interest is in machine-learning algorithms needed to process Big Data arising from Internet search and monitoring, but also in ethics and privacy aspects emerging from this problem.



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