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

Prof. Romuald ELIE, Université Paris Est (UPEM) & ENSAE Adjunct Prof.
and **Antoine LY,** Consulting Actuary and Datascientist, R&D MILLIMAN

March 9, 2018, 12:30pm – 1:30pm
EEE - ESSEC La Défense (CNIT) – room 202

Text mining: artificial intelligence or artificial efficiency?

In a context where “artificial intelligence” looks more significant in our daily life, it seems that, so far, artificial efficiency is a more appropriate term to speak about it. Especially when it comes to text mining. We will introduce the concepts of text mining and detail some of the associated statistical methodologies. More specifically we will try to focus on examples of how one can use text mining in an operational process. During the presentation, we focus more deeply on two case studies: Sentiment index for financial investment and automating text extraction from document in insurance.

Financial support from ESSEC Research Center and Labex MME-DII is gratefully acknowledged.

For any information, please contact
Stéphanie Martinez
(01 34 43 37 47 / martinez@essec.edu)

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

Prof. Romuald ELIE, Université Paris-Est (UPEM) & Adjunct Prof. at ENSAE

Romuald ELIE is an Actuary and a professor of Applied Mathematics at University Paris-Est, with specialization in financial mathematics and Actuarial science. He also is adjunct professor at ENSAE and director of Graduate studies of the « Data Science for Actuarial Applications » (DSA) training program from the French Institute of Actuaries. He holds a PhD in Applied Mathematics from Univ. Paris Dauphine, and held visiting positions in Columbia University, ETH Zurich, University of California SB and University of Michigan.

Antoine LY, Consulting Actuary and Datascientist, R&D MILLIMAN

Antoine LY is an actuary of the French Institute of Actuaries and graduated in machine learning. He is currently a PhD student supervised by R. Elie and A. Charpentier on the application of the machine learning algorithms in insurance. Member of the Research and Development team of the Milliman Paris office, he teaches in DSA training of the French Institute of Actuaries and is a teaching assistant at ENSAE ParisTech school for "Python for a Data Scientist" classes. Antoine has worked on several predictive analytics subjects such as behaviors prediction with neural networks, solvency capital determination with machine learning algorithms or traffic modeling for a transport company. He developed with the Predictive Analytics team a Big Data solution called SOLYS based on open source framework (Spark, Hadoop, Python, R, Meteor.js). Antoine is also the president of the *Data Science Game*, an international competition for students in Artificial Intelligence.

CREAR ESSEC Research Center on Risk

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SFdS Société Française de Statistique — Banque Finance Assurance

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