EAA e-Conference on
Data Science & Data Ethics
29 June 2021 | online

european
actuarial
academy

Title

Lifestyle Mortality & Underwriting: The Data, the Science and the Ethics

Speaker/Company

Petr Václav, Jacqui Niehaus / RGA

Abstract

As the concept of data ethics continues to mature, new and interesting mechanisms for identifying, assessing and counteracting potentially negative and unintended consequences are emerging. In the first half of this presentation, we will hear from Petr Václav on how new sources of data and machine learning not only create new opportunities for mortality modelling and underwriting, but also place a greater emphasis on data ethics. Following up, Jacqui Niehaus will share some of the current methods for detecting and mitigating discrimination in data science models and solutions.

Biography

Petr Václav:
In his role as Executive Director, Decision Science & AI, Petr Vaclav leads data analytics, machine learning (ML) and artificial intelligence (AI) initiatives for RGAX EMEA clients, ventures and acquisitions. RGAX is the transformation engine of Reinsurance Group of America, Incorporated. Petr's main focus is on digital distribution, dynamic and predictive underwriting, and bancassurance, as well as being a bridge between the company, its clients and partners. Prior to joining RGA in 2020, Petr had more than 10 years of experience as data science, business and technology leader in helping companies harness the power of data, build world-class data teams, and develop commercially successful ML and AI solutions across financial services, fintech, insurtech, e-commerce, pharma, and professional services. Petr received a Master of Science (M.Sc.) in Business Analytics from the University of Warwick, and a Bachelor of Arts (B.A.) in business and management from the University of Reading.

Jacqui Niehaus:
As Associate Data Scientist for the EMEA Data Science team, Jacqui Niehaus develops statistical models for insurance applications and provides data-driven solutions for business objectives. She has been with the company since 2020. Prior to joining RGA, Jaqui worked for Saigen, a start-up company in Cape Town, specialising in speech recognition and analytics. She also has experience in the healthcare industry, serving as a statistical analyst at Mediclinic Hospital Group. Jacqui received a bachelor's degree in actuarial science (with honours) from the University of Pretoria, and a master's degree in statistics from the University of Cape Town.