Austin Nisker

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT — Los Angeles, CA
Master of Financial Engineering — Expected Dec 2027
- *Fall Term Courses (current):* Stochastic Calculus, Investments, Econometrics, Financial Accounting

UNIVERSITY OF WATERLOO — Waterloo, Canada
Honors Bachelor of Mathematics, Statistics and Actuarial Science — Jun 2025
- *Relevant Courses:* Computational Statistics, Stochastic Processes, Financial Markets, Data Structures, Forecasting

SKILLS & CERTIFICATIONS

- *Technical Skills:* Python, R, SQL, MATLAB, VBA, Excel, Jupyter Notebook, GGY AXIS
- *Certifications:* SOA Exams: ALTAM (97th percentile), FAM, P, FM | Deitel Python Workshop – Distinction

EXPERIENCE

CANADA LIFE REINSURANCE — Toronto, Canada
Life Pricing Actuarial Intern — Sep 2024 – Dec 2024
- Built pricing and distribution models in AXIS to quote reinsurance deals and evaluate profitability and risk.
- Analyzed lapse experience in SQL to refine pricing assumptions and improve accuracy for future quote evaluations.
- Conducted an open treaty review of reinsurance trends, identifying opportunities to enhance pricing efficiency.

SCOR — Toronto, Canada
Life Pricing Actuarial Intern — Sep 2023 – Dec 2023
- Automated mortality deterioration and shock lapse modeling in VBA, reducing quote pricing from hours to minutes.
- Computed updated pricing for past quotes in AXIS, resulting in client-ready quote packages.
- Refactored R code for a 12-year internal auditor study, accelerating recurring analyses and audit turnaround.

CAA SOUTH CENTRAL ONTARIO — Toronto, Canada (remote)
Travel Actuarial Intern — Jun 2023 – Aug 2023
- Modeled claim frequency and severity with GLMs in R to support pricing decisions for travel products.
- Optimized product segmentation by performing clustering analyses resulting in new age and travel-day bands.

OFFICE OF THE SUPERINTENDENT OF FINANCIAL INSTITUTIONS (OSFI) — Toronto, Canada (remote)
Risk Analyst Intern — May 2022 – Aug 2022
- Researched insurance workforce trends and presented recommendations on employee attraction and retention.
- Co-ordinated and led networking initiatives for 30+ co-op students, strengthening collaboration across divisions.

SEGAL GCSE LLP — Toronto, Canada
Accounting Intern — Jun 2021 – Aug 2021
- Performed audit vouching, managed NTR files while preparing T2 tax returns, ensuring accurate client deliverables.

PROJECTS

Methods for Handling Missing Data – Monte Carlo Simulation — Feb 2025 – Apr 2025
- Designed Monte Carlo simulations in R to benchmark IPW and imputation methods (regression, KNN) under MAR.
- Evaluated estimator accuracy and distribution preservation to select the strongest missing data method.

Forecasting House Prices — Feb 2024 – Apr 2024
- Developed forecasting models in R (Holt-Winters, Box Jenkins) to predict housing prices from historical data.
- Validated model performance using APSE and presented the most accurate forecast to faculty and peers.

ADDITIONAL INFORMATION

- *Volunteer Work:* UW Act Sci Club, Kenya (built schools), ice skating coach, food bank
- *Interests:* Travel, hockey and soccer player, hiking, stock market, learning the piano, sim racing, cinema