

MATTHEW KILLOUGH

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Principal and Consulting Actuary

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Current Responsibility

Matt Killough is a principal with the Boston office of Milliman. He joined the firm in 2006.

Professional Work Experience

Matt's experience in property and casualty actuarial work includes loss reserving, reserve variability, ratemaking, risk transfer analysis, captive feasibility studies, and dynamic risk modeling. He has assisted in the regulatory review of rate filings and in risk-focused financial examinations. Matt participated in the development of the stochastic reserving models included in Arius™, Milliman's reserving software solution.

For the past few years, Matt has been working with smaller insurance companies to develop risk capital models that are appropriate to the size and complexity of the companies' risks.

Prior to joining Milliman, Matt worked for eight years as a college mathematics professor. His academic research and teaching focused on mathematical and computer modeling in real-work contexts.

Professional Designations

- Fellow, Casualty Actuarial Society
- Member, American Academy of Actuaries

Presentations and Publications

Matt is a frequent speaker on the topics of loss reserve variability and risk assessment. He has presented at the Casualty Loss Reserving Seminar, Casualty Actuary Society Seminar on Reinsurance, and Milliman's Conference for Chief Actuaries. He has also presented webinars about the new National Association of Insurance Commissioners' (NAIC) Own Risk and Solvency Assessment (ORSA) requirement.

His published articles include:

- Coauthored "Planning for NAIC ORSA," Milliman Insight, April 2013.
- Interviewed on perspectives on ruin probability studies for captives, "Gathering Speed," Captive Review, June 2013.

Education

- PhD, Mathematics, New York University
- ScB, Mathematics, Brown University