

TIMO LUEHKEN

Manager

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Current Responsibility

Timo Heinrich works as consulting actuary in the Düsseldorf office. He joined Milliman in July 2022. His consulting experiences span the following core themes:

- Solvency II Capital requirements (Pillars 1&2)
- Solvency II Reporting (Pillar 3)
- Actuarial modelling & valuation
- Implementation of BSM extensions: Swap/Swaption & structured products
- Reinsurance solutions
- Risk management
- ORSA – process, scenario analysis, validation, reporting
- Pricing related topics: Life products, cost structure
- Data analysis and data science

Professional Work Experience

Most recently, Timo worked on projects in life insurance:

- Pricing of life insurance products
- Cashflow projection of new business and integration into the business plan
- Implementation of risk management processes and management of the ORSA-process and reporting

Before Milliman, Timo worked 10 years for Sopra Steria on the following topics:

- Teamlead of an actuarial and reporting software tool
- Support and validation of the regular Solvency II reporting
- Modeling of stress tests and sensitivities
- Optimization/automatization of reporting processes, including BSM integration

Before that, Timo worked two years for Signal Iduna on:

- Cashflow modeling (PROPHET)
- Analysis and calculations of the INBV-model
- MCEV calculations

- Solvency II QIS-studies

Timo has extensive technical experience with:

- R
- C++
- SQL
- SOLVARA
- BSM

Professional Designations

Actuary DAV

Education

- Studies of Mathematics (Physics) at Westfälische Wilhelmsuniversität Münster
- Focus: Stochastic processes
- Degree: Diploma

Affiliations

- German Association of Actuaries (DAV)
- German Society for Insurance and Financial Mathematics (DGVMF)