

WLADIMIR TSCHERNOW

Consultant

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Current Responsibility

Wladimir Tschernow is a consultant in the Düsseldorf office of Milliman. He joined Milliman in June 2022

His consulting activities include, among others:

- Annual and quarterly financial reporting under Solvency II and IFRS in life insurance
- Data analysis, risk classes migration, and internal reporting in non-life
- Implementation of new asset types, including swap/swaptions and hybrid option-like products in the Branchensimulationsmodell (BSM)
- Pricing of insurance products, mortality tables adjustment

Professional Work Experience

Most recently, Wladimir worked on projects in both the life and non-life insurance sectors, which included the following topics:

- Creating and preparing best estimate reinsurance cash flows, calculating EPSM-rates and quality control for a quarterly and annual financial reporting under IFRS 17
- Preparing reinsurance cash flows and EPSM rates for forecast and planning
- Optimizing and automating tasks for both closings and forecasts
- Supporting reconciliation and analysis of forecast results
- Conducting analysis, segmentation, and reconciliation of input data of an international non-life insurer
- Performing programming tasks for implementing new asset types into BSM, which included Java coding and parallel calculations in Excel
- Participating in a market study of the German life insurance market and support at designing life insurance products

Before joining Milliman Wladimir worked five years as a research assistant (PhD student) at the High-Energy-Physics department of the University of Freiburg.

In particular, he worked on the following tasks:

- Performing precision calculations in Quantum Chromodynamics

- Calculating Feynman integrals

- Tutoring in various physics courses

Wladimir has technical experience with:

- VBA, Java and Wolfram Language
- Anaplan, Reputify

Education

- Ongoing education to a DAV actuary
- PhD studies of Theoretical Particle Physics at University of Freiburg
 - Focus: High-Energy QCD
 - Degree: PhD
- Studies of Physics at University of Freiburg
 - Focus: Theoretical Particle Physics
 - Degree: M.Sc.
- Studies of Physics at University of Freiburg
 - Focus: Theoretical Physics
 - Degree: B.Sc.

Affiliations

DPG (German Physical Society)