GRZEGORZ DARKIEWICZ

FPSAPL

Senior Consultant

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Current Responsibility

Grzegorz is a consultant with the Warsaw, Poland, office of Milliman. He joined the firm in 2011.

Professional Work Experience

Grzegorz specializes in risk management, ALM and life insurance. He has almost ten years of actuarial experience—more than seven years in the industry and two and a half years of university research. Prior to joining Milliman, he obtained a Ph.D. in Applied Economics at Catholic University of Leuven, and he worked in the risk management department at KBC Group and KBC Asset Management in Belgium.

Grzegorz was involved in a wide range of projects in ALM, risk management, and asset management, covering highly technical aspects of market consistent valuation, risk measurement, and stochastic analysis.

His expertise includes:

- Risk management and Solvency II
- Market Consistent Embedded Value
- Asset-Liability Management
- Replicating portfolios
- PROPHET modeling (deterministic and stochastic)
- Economic Scenario Generators
- Interest rate modeling
- Valuation of structured products

Grzegorz is fluent in English and Dutch (Flemish).

Professional Designations

- Fellow, Polish Society of Actuaries, Poland
- Holder of Financial Risk Manager certificate (by Global Association of Risk Professionals)

Education

- MSc, Mathematics, University of Warsaw, Poland
- Ph.D., Applied Economics, Catholic University of Leuven, Belgium

Presentations and Publications

Grzegorz is an author and coauthor of several scientific papers published in international journals, including Insurance: Mathematics and Economics and Journal of Risk and Insurance.