

ROI POLANITZER ACTUARY RESUME

5 Nathan Branitzky St., Rishon Lezion 75242, Israel.

(972) 77-507-0590

Polanitz6@gmail.com

Chief Actuary with over 14 years of experience in analytical skills, statistical techniques and mathematical methods.

Possesses an MBA in Finance and BA in Economics.

PROFESSIONAL EXPERIENCE

INTRINSIC VALUE – INDEPENDENT BUSINESS APPRAISERS

Rishon Lezion, Israel

Chief Actuary

December 2010 - Present

- Applied extensive knowledge of probability and statistics, regression and time series analysis, and various quantitative techniques useful in risk actuarial science such as Monte Carlo methods and volatility forecasting models.
- Applied extensive knowledge of financial products and the markets in which they trade, including equities, commodities, currencies, fixed income, equity options and other derivatives (including an in-depth understanding of arbitrage arguments related to the valuation of financial products in these markets), valuation techniques (including bond valuation, valuation using binomial trees, and using the Black-Scholes-Merton model) and risk models (including techniques such as Value-at-Risk, the contingent claims approach to measuring risk, expected and unexpected loss estimation, and stress testing).
- Applied extensive knowledge of market risk actuarial science techniques (including term structure models for fixed income securities and volatility exposures) and risk measures (including Value-at-Risk, expected shortfall, and several other coherent measures, correlations and copulas, the usage of parametric and non-parametric estimation methods, and extreme value theory) as well as of exotic options and mortgage backed securities valuation.
- Applied extensive knowledge of credit risk actuarial science, structured finance and credit products such as collateralized debt obligations and credit derivatives, counterparty risk as well as default risk and methodologies used to measure it, such as Credit VaR.
- Applied extensive knowledge of two areas of increasing importance for many firms—operational and integrated risk actuarial science, including tools and techniques necessary to measure, manage, and mitigate operational risk, estimation of economic capital needs, and risk-based capital allocation, critical issues related to liquidity risk actuarial science, model risk actuarial science, the back-testing of Value-at-Risk models, and stress testing as well as key Basel regulations— one of the major international regulatory frameworks relevant to financial risk actuaries today.
- Applied extensive knowledge of investment risk actuarial science techniques applied to the investment management process, such as portfolio construction and performance analysis, risk budgeting and portfolio and component VaR, and issues related to hedge funds and private equity investments.
- Applied extensive knowledge of life risk actuarial science techniques in order to value life assurances and evaluate policy values.
- Applied extensive knowledge of pensions risk actuarial science techniques in order to perform pension plan's balance sheets.

EDUCATION

BEN-GURION UNIVERSITY OF THE NEGEV

Beer-Sheva, Israel

M.B.A. in Finance, June 2008

- Graduated Cum Laude

BEN-GURION UNIVERSITY OF THE NEGEV

Beer-Sheva, Israel

B.A. in Economics, June 2006

- Graduated Cum Laude

CERTIFICATES AND LICENCES

- Fellow of The Israel Association of Valuators and Financial Actuaries (F.I.L.A.V.F.A.).
- Certified Risk Manager (CRM) – Chartered by the Israel Association of Risk Managers (IARM).
- Financial Risk Manager (FRM) – Certified by the Global Association of Risk Professionals (GARP).
- Certificate Studies in Actuarial Science, University of Haifa.
- Diploma in Financial Risk Management, Ariel University.

AFFILIATIONS

- Individual Member, the Global Association of Risk Professionals (GARP).
- Sustaining Member, the Professional Risk Managers' International Association (PRMIA).
- Fellow of The Israel Association of Valuators and Financial Actuaries (F.I.L.A.V.F.A.).