## Grzegorz Darkiewicz-Moniuszko

Ph.D., FRM
Consultant


### CURRENT RESPONSIBILITY

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

### 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)

### 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*.

### EDUCATION

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


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