

Nicholas Batens

PHD, FRM, IABE
Consulting actuary



CURRENT RESPONSIBILITY

Nicholas Batens is a consulting actuary in the Belgian office. He joined Milliman in 2018. Previously, since 2002, he worked as an actuarial risk professional and spent more than 10 years as an actuarial consultant.

He is involved in several projects related to IFRS17 and the modelling of insurance liabilities.

EXPERIENCE

Nicholas is primarily a life actuary with strong expertise in the fields of modeling, valuation, and risk management, which have been the focus of much of his career. Previous experiences includes:

- Stochastic and deterministic liability and asset projections for SII, MCEV, LAT, SAA reporting
- Arbitrage-free pricing and economic scenario generation to value embedded options
- ALM modeling: bonus rules, dynamic credit spread models, cash flow matching, dynamic lapse
- LSMC in the context of an internal SII models
- Process automation and optimisation

AFFILIATIONS

Nicholas is an approved member of the Institute of Actuaries in Belgium (IABE).

EDUCATION

- Phd in Mathematics, Ghent University, Belgium
- MSc Actuarial Sciences, KU Leuven, Belgium
- MSc Mathematics, Ghent University, Belgium

