

STIJN DONCKERS

MSC

Consultant

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Current Responsibility

Stijn Donckers works as a consultant in the Amsterdam office of Milliman.

Professional Work Experience

Stijn joined Milliman in 2022 and has one year of experience. Before joining Milliman, Stijn worked for seven months as a working student in the FRM department of KPMG, assisting the modelling team of a Dutch bank with the development of an internal model for probability of default estimation.

During his time at Milliman, Stijn has been involved in mostly risk- and life-related projects. His activities included the following:

- Support of the actuarial reporting department of a Dutch insurer; activities included updating the non-economic assumptions.
- Review of internal methodology used by a Dutch insurer for the calculation of shocks. This review was part of a wider balance sheet optimization process.
- Appropriateness test Solvency II Standard Formula.
- Optimization of (Solvency II) reporting processes.
- Calibration of an anomaly detection model to new markets for a company in the Dutch retail industry.
- Alignment of risk management documentation with a new governance structure for a Dutch insurer.

Education

- Bachelor of Science, Econometrics and Operations Research, Maastricht University, The Netherlands
- Master of Science, Econometrics and Operations Research, Specialisation Financial Engineering, Vrije Universiteit (VU) Amsterdam, The Netherlands