Andres Barajas Paz

Education

PhD in Actuarial Mathematics at Heriot Watt University September 2016- February 2022 Supported through a scholarship from the Institute and Faculty of Actuaries (IFoA), UK.

Academic Supervisor 1: Dr. Torsten Kleinow Academic Supervisor 2: Prof. Andrew Cairns

MSc in Finance. Funded by National Autonomous University of Mexico (UNAM), Mexico City.

February 2014 – January 2016

- G.P.A. 9.83 Equivalent to First.
- Graduated with honors.

BSc in Actuarial Science. UNAM, Mexico City.

January 2001 – March 2007

• G.P.A. 8.57 Equivalent to Upper Second.

Scholarships and Honors

Actuarial Research Centre (ARC) of the IFoA

January 2017- June 2020

• UNAM Scholarship, Mexico City.

February 2014 – June 2015

• Alfonso Caso Award, UNAM, Mexico City.

August 2018

(I obtained the Alfonso Caso Award for excellence in performing my MSc in Finance studies and best dissertation. This award is the highest recognition to academic excellence by UNAM)

Teaching Experience

Assistant Professor, Heriot Watt University, Dubai. August 2022 – Present Assistant Professor, Heriot Watt University, Edinburgh. June 2020 – June 2021 Associate Fellow of the Higher Education Academy. February 2018 – Present Approved marker, Heriot Watt University, Edinburgh. May 2017 – July 2018 Teaching Assistant, Heriot Watt University, Edinburgh. September 2016 – December 2020 Faculty Advisor, CFA Institute Research Challenge. October 2015 – November 2015 Teacher, Marista University, Mexico City. July 2015 – November 2015 Teacher and Teaching Assistant, UNAM, Mexico City. June 2004 – August 2016

Work Experience

Research Associate at Heriot Watt University

Project: "Minimizing longevity and investment risk while optimizing future pension plans", funded by the Actuarial Research Centre of the Institute and Faculty of Actuaries (IFoA).

June 2021 – July 2022

Independent consultant as marker of the IFoA examinations (Actuarial Statistics CS1) Senior Analyst, Mexican Government Mortgage Association (SHF), Mexico City.

April 2019 – Present

December 2007 – November 2013

Actuary, CARSO – Financial & Insurance Group (Inbursa),

Mexico City.

January 2006 – July 2006

Presentations

Invited talks:

- House of Finance Days 2019, Université Paris-Dauphine, France 2019
- Mexican Actuarial College (CAM) Actuarial Summit, Mexico, 2016
- National College of Actuaries (CONAC) forum, Mexico, 2014

Presented conferences:

- 16th Longevity Conference, Denmark 2021
- 55th Actuarial Research Conference (ARC 2020)
- Online International Conference in Actuarial Science, Data Science and Finance (OIC 2020)
- 23rd International Congress on Insurance: Mathematics and Economics (IME 2019)
- 5th HMD Symposium, Harnack Haus, Berlin 2019
- 14th Longevity Conference, Amsterdam 2018
- ARC Longevity Workshop, Edinburgh, UK 2018
- Edinburgh Mathematical Society Postgraduate Meeting for Students 2017.
- 7th UMA Conferences on actuarial topics, Mexico, 2014.
- 8th Finance forum, risk management and financial engineering, Mexico, 2014.
- 5th UNAM Postgraduates Conferences, Mexico, 2014.
- 14th International conference on knowledge, culture and change in organizations, UK, 2014.

Journal Articles

Paper (published):

• Glei, D., Barajas Paz, A., Aburto, J. M., Barbieri, M. (2021). Mexican Mortality 1990-2016: Comparison of Unadjusted and Adjusted Estimates. Demographic Research, published in Demographic Research (Volume 44 - Article 30 | Pages 719–758), www.demographic-research.org

Paper Submitted:

• Barajas Paz, A., Donnelly, C. (2023). "An attribution analysis of investment risk-sharing in collective defined contribution schemes".

Paper in preparation:

• Barajas Paz, A., Cairns, A. J. G., Kleinow, T. (2022). Model for Age heaping in population data of emerging countries.

Languages

English and Spanish

Software Programmes

R – Programming

SAS - Programming I, II, III, Macro Language, SQL Processing Advance Microsoft Visual Fox Pro Advance EXCEL, ACCESS and POWERPOINT LATEX