INTERNSHIP POSITION at CNP Assurances (Paris, France)

Job Environment: CNP Assurances invites applications for an internship in the area of Statistics and Computer Science applied to Actuarial Sciences, to start in May 2024. The term of appointment is between 8 and 16 weeks. Applicants should have completed (at least) their first year of Master's degree (or similar) in computer science, probability, statistics or related disciplines before applying. We are seeking applicants with willingness to develop their skills in Python and R statistical programming languages.

Topic Description: Climate change is nowadays a major concern for multiple reasons, and its consequences on health have been highlighted many times by the World Health Organization. One of the potential questions of interest lies in understanding and modelling the impact of global warming over the increase of frequency and severity of insurance claims. Several actuarial climate indexes have been developed so far, based on isolated works but without the willingness to define a common tool. Now that five such indexes already exist, it would be worth developing an R library (as well as in Python) that could merge all these works, in terms of data sources and computations. At the same time, the definition of a European actuarial climate index is under study. The candidate will be mainly collaborating with Esteban MAUBOUSSIN (CNP Assurances, Paris) and Xavier MILHAUD (Aix-Marseille University, Marseille) on a common project funded by the CNP Research Chair DIALog (Digital Insurance and Long term risks). Additional information about the project are available at https://chaire-dialog.fr

Additional Information: The candidate will regularly interact with CNP Assurances Research & Prospective Team, and be based in Mairie d'Issy, Paris (headquarters of CNP Assurances). CNP Assurances is the biggest French life insurer, for further information see https://www.cnp.fr/en/

Applications must be submitted electronically through email before April 10, 2024 to contact@chaire-dialog.fr and consist of the following:
- A cover letter ;
- A curriculum vitae.

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