

CRAIG ROBERTS

FSA, MAAA

Principal & Consulting Actuary

craig.roberts@milliman.com

+1 206 504 5544



Current Responsibility

Craig Roberts is a principal with the Life Practice of Milliman's Seattle office. He joined the firm in 1996.

Professional Work Experience

Craig has successfully managed the completion of a broad range of asset-liability management projects, especially as it relates to pricing, U.S. GAAP, MCEV, C-3 Phase II capital, and economic capital. He has extensive experience in the design, construction, and use of financial projection models for clients in the U.S., Bermuda, Asia, Europe, and South America. He has been involved in Integrate® use and development since its first release for Microsoft Windows.

In recent years, Craig has assisted companies with the implementation of the anticipated principles-based approach, consolidated results to co-author the SOA -sponsored report on the topic, and has presented the findings at various society meetings. He is also involved with several academy working groups performing similar analysis on term life, UL, and VUL products.

Craig has helped companies address the increasing strain of stochastic reporting requirements by improving modeling efficiency. He has helped several major U.S. insurance companies remodel their policy data to realize a more than 99% reduction in model size, while matching key results to within 1% of those produced from a serialtim projection.

Professional Designations

- Fellow, Society of Actuaries
- Member, American Academy of Actuaries

Education

BA, Russian Studies, University of Oregon

Presentations and Publications

- Speaker and moderator at several Society of Actuaries meetings
- Co-author of the SOA research report, "*Analysis of Proposed Principle-Based Approach*"
- Contributing author to the IAA textbook, *Stochastic Modeling—Theory and Reality from an Actuarial Perspective*

Affiliations

- Active member, American Academy of Actuaries VUL working group
- Contributor, American Academy of Actuaries mortality working group
- President, Seattle Actuarial Club