

# COREY GRIGG

FSA, MAAA, CERA

Principal and Consulting Actuary

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## Current Responsibility

Corey Grigg currently serves as technical lead for the Chicago Life and Life Technology Solutions Professional Services group. He joined the firm in 2006.

## Professional Work Experience

Corey specializes in supervising the design, implementation, and maintenance of end-to-end automated and governed actuarial valuation and reporting processes that employ Milliman's technology solutions such as Integrate®.

In addition, he provides consulting support for life insurance mergers and acquisitions, asset-liability management, and strategic capital management projects. He helps clients solve technical challenges with corporate modeling that involve economic capital, embedded values, market-consistent embedded values, cash-flow testing, Bermuda capital and reserving, and financial planning, including:

- Embedded economic scenario generation
- Stochastic credit and default models
- Convergence analysis and variance reduction techniques
- Proxy models
- Nested stochastic projections

Besides his work for Milliman, Corey also performs regularly as a professional singer with Chicago's premiere baroque orchestra and chorus, Music of the Baroque.

## Professional Designations

- Fellow, Society of Actuaries
- Member, American Academy of Actuaries
- Chartered Enterprise Risk Analyst

## Education

- BA, Mathematics, Northwestern University
- BMus, Voice Performance & Opera, Northwestern University
- MMus, Vocal Performance & Literature, Northwestern University

## Presentations and Publications

- [Data, Innovation and Opportunity. The Actuary. September, 2020.](#)
- [Optimisation: Improving problem formulation and human interaction. June 30, 2017.](#)