

# Farid FLICI

Actuary

PB. 197, Street Djamel-Eddine El-Afghani, Rostomia,  
Bouzareah 16011, Algiers, Algeria.

Cell: +213 553 944 366

Office: +213 23 18 00 88 ext. 147

Mail: [farid.flici@cread.dz](mailto:farid.flici@cread.dz) / [farid\\_flici@yahoo.fr](mailto:farid_flici@yahoo.fr)



## CURRENT POSITION

**Researcher (PhD) – Since April 2012**

**Board Member – Since January 2014**

Centre for Research in Applied Economics for Development (CREAD),  
PB. 197, Street Djamel-Eddine El-Afghani, Rostomia, Bouzareah 16011, Algiers, Algeria.  
Division: Human Development and Social Economics.  
Team: Labour Market and Social Protection

## EDUCATION

February 2017: PhD in Statistics and Applied Economics at the National High School of Statistics and Applied Economics (ENSSEA), Algiers, Algeria- Subject: “[Longevity and Pension Plan Sustainability in Algeria: Taking the retirees mortality experience into account](#)”.

2006-2011: Post-graduation in Quantitative Finance (ENSSEA) - Subject: “[Life annuities reserving in Algeria: a comparison between the static and the dynamic approaches](#)”.

2001-2006: State engineer (Graduation) in Statistic and Applied Economics (ENSSEA) - Subject: The determinants of Civil Responsibility Car insurance premiums- case study of the National Insurance Company (Algeria).

2001: Baccalaureate in Nature and Life Sciences.

## TRAINING

- Participation at UNISActuarial School, University of Salerno, Italy, 22-25 October 2016.
- January – June 2015: Invited researcher at ISFA (Institut de sciences financieres et d’assurance- Lyon) Laboratory ‘Sciences Actuarielle et Financiere’.
- October 2013: Participation at the regional training workshop of ISESCO (Rabat-Morocco): « Visualization and analysis of online surveys data »
- January-June 2009: Practicum at the LIFE division of the National Insurance Company (Algeria): Management of the annuitant’s portfolios.
- January-June 2006: Practicum at the National Insurance Company (Algeria): Car insurance Branch.

## SKILLS

- Mortality modelling: direct and indirect estimation methods, Model life tables, Mortality curves graduation, Interpolation techniques, Old-ages mortality, Sex differential mortality, Mortality forecasting, Mortality trend Analysis, Longevity, Cohort mortality.
- Life annuities & Pension Benefits: Life insurance principles, Retirement system sustainability, Premiums and reserving.
- Population Projections
- Statistics & Data Analysis: Optimization process, Principal Components Analysis, Time series.
- Financial Mathematics.

## RESEARCH INTEREST

- Life expectancy improvement in Algeria
- Construction of dynamic life tables for the Algerian Life-annuities market
- Algerian Mortality data quality
- Life tables for the retired population
- Retirement Systems Sustainability

## TEACHING EXPERIENCE

- Data Analysis with XLStat (Tourism Ministry statisticians' staff). 2014
- Financial Mathematics (IAHEF: insurances companies employees). 2011 until now.
- Demographic Analysis (ENSSAE). 2009-2013.
- Micro-economics of insurance (ENSSAE). 2009-2013.
- Introduction to Statistics and probability (CACI). 2009-2013.

## PUBLICATIONS

FLICI, F. 2016. "[Provisionnement des rentes viagères en Algérie entre approche statique et approche prospective](#)", Bulletin Français d'Actuariat, 16 (31) : 5-40.

FLICI, F. 2016. "[Closing out the Algerian life tables: for more accuracy and adequacy at old ages](#)", Proceeding of the International Association of Actuaries – ASTIN Colloquium, 2016, Lisbon-Portugal.

FLICI, F. 2015. "[Life annuities calculation in Algeria: Continuous time approach](#)". Journal of Statistical Science and Application, April 2015, Vol. 3, No. 5-6, 85-100.

FLICI, F. 2015. "[Mortality forecasting for the Algerian population with considering cohort effect](#)". Proceeding of the International Association of Actuaries. IAAC 2015. Oslo-Norway.

## CONFERENCES PRESENTATIONS / WORKING PAPERS

FLICI, F. and PLANCHET, F. 2016. "[Financial Sustainability of the Algerian Pension System](#)". 3<sup>e</sup> Journée d'Actuariat Vie Algérie – JAVA3, Kolea, Algeria, December 2016.

FLICI, F. 2016. "[Closing out the Algerian Life tables: For more accuracy at old ages](#)". International Association of Actuaries – ASTIN Colloquium, Lisbon, Portugal, June 2016.

FLICI, F. 2016. "[Longevity and Life Annuities Reserving in Algeria: Comparison of mortality models](#)". International Actuarial Association – Life Section Conference, Hong Kong, April 2016. ([Abstract](#))

FLICI, F. 2016. "[Coherent Mortality Forecasting for the Algerian Population](#)". SAMOS Conference in Actuarial Sciences and Finance ASF2016. Samos, Greece, May 2016.

FLICI, F. and PLANCHET, F. 2016. "Construction of a dynamic life table based on the Algerian retired population mortality experience". Mathematical and Statistical Methods for Actuarial Sciences and Finance conference MAF2016, Paris, France, April 2016.

FLICI, F. 2015. "Longevity and Life Annuities Reserving in Algeria: Comparison of mortality models". Longevity 11 Conference, Lyon, France, September 2015.

FLICI, F. 2014. "Longevity and life annuity reserving in Algeria: the use of multi-components Lee Carter model". East Asian Actuarial Conference EAAC. October 2014. Taipei-Taiwan. Also Presented in Rimini Conference in Economics and Finance RCEF 2014.

FLICI, F. 2014. "Using Specific life tables for life annuities reserving: the case of Algeria". European Actuarial Journal Conference EAJ2014. September 2014, Vienna, Austria.

FLICI, F. 2014. "Estimation of the missing life tables in the Algerian mortality Surface (1977-1999) by using the Lee-Carter formula". SMTDA-2014. June 2014, Lisbon. Portugal.

FLICI, F. and HAMMOUDA, NE. 2014. "Analysis of half-century of mortality evolution in Algeria: 1992 -2012". Conference of the Middle East Economics Association MEEA. June 2014. Tlemcen, Algeria.

FLICI, F. and HAMMOUDA, NE. 2012. "Analyse d'un demi-siècle d'évolution de la mortalité en Algérie: 1962 – 2012". International colloquia of CREAD. December 2012. Algiers, Algeria.

FLICI, F. 2016. "Projection de la structure de la mortalité par âges unitaires pour la population Algérienne". Working paper. Cread.

## **RESEARCH PROJECTS AND STUDIES**

### **September 2015- September 2016**

FLICI, F. 2016. "Mortality projection for the Algerian population by 2030". In collaboration with the National Committee for population in the framework of the "population projection project" conducted by the Algerian Health Ministry.

### **January 2015 – June 2016**

FLICI, F. and HAMMOUDA, NE. 2016. "Mortality Analysis for the Algerian population throughout the Multi-Indicators Clustery Survey MICS-IV". For the Algerian Health Ministry and the UN Funds for Population Activities UNFPA.

### **May 2014 – December 2015**

"Evaluation of the consistency and efficiency of the Social protection programs in Algeria". For Algerian prim ministry. Directed by UNICEF – Algeria and assisted by Oxford Policy Management. *Missions:* Collecting Quantitative and Qualitative Data: Finance ministry, Interior Ministry. Social Expenditure analysis. Institutional coordination.

## **ACADEMIC SUPERVISING**

### **2016-2017:**

- "Modelling survivor's Benefits in the Algerian pension plan", PhD thesis (ENSSAE).
- "Disability Benefits in the Algerian Social Security System", PhD thesis (ENSSAE).

### **2015-2016:**

- "Prospective experience life-tables for the Algerian retired population", Master thesis, High School of Social Security (ESSS), Algiers, Algeria.

- “Static life tables for social security in Algeria”, Master thesis, High School of Social Security (ESSS), Algiers, Algeria.

#### 2013-2014:

- “Construction of disability tables for the building sector in Algeria ”. Master thesis in Finance and Actuarial sciences (ENSSEA).

#### 2012-2013:

- "The use of life tables for insurance for Bank credit Insurance", Master thesis in Finance and Actuarial sciences (ENSSEA).

#### 2011-2012:

- “The impact of the actualizing and specifying life tables on life annuities reserving: the case of Algeria ” – Master thesis in Finance and Actuarial sciences (ENSSEA).
- "Continuous time approach for life annuities reserving". Master thesis in Finance and Actuarial sciences (ENSSEA).

### OTHER SCIENTIFIC ACTIVITIES

- Member of the “Mortality Working Group MWG” of the “International Association of Actuaries IAA”.
- Initiating and organizing a periodic workshop on actuarial sciences (Life) in Algeria starting from January 2016: “Journée d’Actuariat-Vie Algérie (JAVA)”. JAVA1: 27 January 2016, JAVA2: 14 March 2016, JAVA3: 07 December 2016.
- Managing a Discussion Group on LinkedIn: “Actuaires Algérie”.

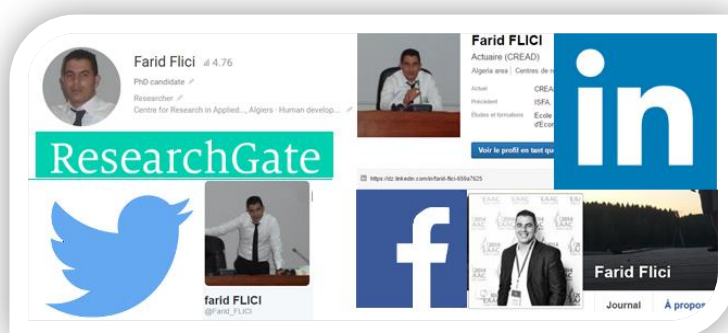
### QUALIFICATIONS

- Teaching qualifications
- Language qualifications : Arabic, French and English
- Statistical packages: Microsoft EXCEL, Solver, XLSTAT, SEGMENTER, R.

### HOBBIES

Football, Domino, Literature, Poetry.

### SOCIAL MEDIAS



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Updated on the 6th of November 2017