

Jeff Sylvestre-Decary

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EDUCATION

University of Connecticut PhD in Business Administration	Storrs, CT Aug. 2020 – Present
<ul style="list-style-type: none">• Concentration: Operation and Information Management (OPIM)	
Polytechnique Montreal M.Sc.A. Mathematics	Montreal, Canada Aug. 2018 – Sept. 2020
<ul style="list-style-type: none">• Member of the Canada Excellence Research Chair in Data Science for Real-Time Decision-Making	
University of Quebec in Montreal B.Sc.(Honors) Actuarial Science	Montreal, Canada Aug. 2015 – May 2018

PUBLICATION

Paper in progress:

- Bergman, David, Imbrogno, Jason, Lodi, Andrea, Sylvestre-D., Jeff. “A Neural Network-Embedded Optimization Approach for Selecting Multiple Entries for March Madness.” *Journal of Computing* (2021)

PROJECTS

On Fast-Algorithms for Embedded Neural-Network Optimization	Aug 2020 – Present
<ul style="list-style-type: none">• Optimize the scheduling of healthcare operation rooms• Integration of Machine learning and optimization for a stochastic problem	
Collegiate Sports Betting	Jan. 2019- May. 2019
<ul style="list-style-type: none">• Trained an agent using reinforcement learning to bet on collegiate basketball games	
Impact of Boosting models	Aug. 2018- Dec. 2018
<ul style="list-style-type: none">• Compare the impact of boosting an algorithm with high capacity model (e.g. neural network) or low capacity model (e.g. logistic regression)	
Third Actuarial Pricing Games	Jan. 2017–May 2017
<ul style="list-style-type: none">• Insurance pricing competition on an artificial insurance market• Claim loss prediction model• Profit margin optimization• Premium calculation according to the risk profile of each insured	

WORK EXPERIENCE

Asset Management and Pensions Intern Normandin Beaudry	May 2017 – Aug. 2017 Montreal, Canada
<ul style="list-style-type: none">• Actuarial evaluation and financial projection for pension funds• Preparation of the client’s annual asset review presentation	
Business Intelligence Intern The Co-operators	Jan. 2016 – Jul. 2016 Montreal, Canada
<ul style="list-style-type: none">• Legacy systems reconciliation• Database analysis• Solution and design development research	

AWARD & ACTIVITIES

Graduate Assistantship (UCONN)

Aug 2020 – Present

- OPIM 3103: Collaborated on curriculum development, met with students during office hours and graded homeworks and exams

Third place at Munich Re Cup

Jan 2018–April 2018

- The Munich Re Cup is a case competition open to the Centers of Actuarial Excellence in Canada.
- Developed an accelerated underwriting program using machine learning
- Presented to senior executives of Munich Re

Completion of professional exams of the Society of Actuaries(SOA):

2015-2017

- Probability
- Financial Mathematics
- Models for Financial Economics
- Construction of Actuarial Models

SERVICE

Secretary of the board of directors of *Tennis de table Quebec*

May 2019-Today

- Making financial and operational decisions about the priorities of the Federation

LANGUAGES, SKILLS AND SPORTS

- French & English
- Python, R, Pytorch, Gurobi and \LaTeX
- Table tennis, tennis, badminton, hockey