

INVESTMENT

(Vote for up to two candidates)

Hugo Robert

Hal Pedersen

Hugo Robert, ASA, CFA, PRM
Portfolio Manager, Credit Strategies
NAV CANADA Pension Plan
Ottawa, ON

Professional Background

At NAV CANADA Pension Plan, I am responsible for the management of three different asset class: Credit Strategies, Absolute Return Strategies and Liability Driven Investment. My role includes researching investment opportunities, presenting investment ideas, as well as onboarding and monitoring investments. Other areas of experience include risk management such as liquidity risk as well as currency trading. I am a member of the CFA society as well as an owner of the PRM designation.

Society of Actuaries Experience (Section and committee memberships and participation)

Friend of the Council for the Investment Section since 2021.

Other Relevant Volunteer Experience

Member of the Investment Practice Committee for the Pension Investment Association of Canada (PIAC) who engages on matters that are important for Pension Plans in Canada

Why are you interested in leading this section?

I want to engage with the SOA community and share my experience as an investment professional, but also learn from my fellow actuaries.



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Hal Pedersen, ASA, MAAA
Senior Lecturer with Security of Employment
University of California Santa Barbara
Santa Barbara, CA

Professional Background

Hal W. Pedersen (ASA, MAAA, PhD Finance) is Director of the Actuarial Program at the University of California Santa Barbara. Prior to joining the University of California, he was Managing Director, Risk Solutions with Conning. He is one of the creators of GEMS, Conning's award winning economic scenario generator. He is a frequent speaker at Society of Actuaries meetings and has more than 20 years academic and industry experience in the application of financial economics to insurance. He is the principal author of the Society of Actuaries "Economic Scenario Generators: A Practical Guide". He was L.A.H. Warren professor of actuarial science at the University of Manitoba from 2003 through 2011 and served on the actuarial faculty at Georgia State University from 1996 through 2001. He is a member of the American Academy of Actuaries Economic Scenario Work Group (ESWG).



Society of Actuaries Experience (Section and committee memberships and participation)

- Education & Research Section Council Past Committee member
- Investment Section Council Past Committee member
- Exam M Financial Economics Committee past member
- Contributor to the Society of Actuaries Asset-Liability Management Specialty Guide
- Delphi Approach on Economic Variables – Second Study Committee member
- Project Oversight Group Chairperson for Macroeconomics Based Economic Scenario Generation research project
- Member of the Project Oversight Group for Understanding Economic Scenario Simulators research project
- Past chair of the Investment Section Council
- Current co vice-chair of the Education and Research Section Council

Other Relevant Volunteer Experience

None

Why are you interested in leading this section?

Throughout my career I have had a passionate interest in the application of finance and investment knowledge to the actuarial profession. The practical communication of this knowledge to actuaries has been a major focus of my professional work. One of the missions of the Investment Section is to "provide section members with the needed content and resources to incorporate the most up-to-date information and investment decision-making techniques into their actuarial, risk management and investment management work". I was very active in achieving this mission during my previous term on the Investment Section council and I wish to help lead new achievements in delivering content and resources to our section. Recent shocks to the economy underscore the vital importance of finance and investment techniques in actuarial practice and the events of the past two decades have repeatedly affirmed the ongoing need for the practical dissemination of knowledge to the profession. Whether it is navigating the risks in an ultra-low interest rate environment, the management of investment guarantees, or the risk of a shift back to an inflationary environment; actuaries need sound finance and investment knowledge and access to cutting edge research and practical thinking. The Investment Section is at the core of serving these needs. I want to share my knowledge, experience and enthusiasm with other Investment Section members as we lead our section in continuing its success in serving our members and the actuarial profession.

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