

JUDITH-ANNE BRELIH

ASA

Associate Actuary

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Current Responsibility

Judith-Anne (Annie) Brelih is an associate actuary with the Milwaukee office of Milliman. She joined the firm in 2018.

Professional Work Experience

Annie works predominately in the Mortgage Practice of the Milwaukee office, with much of her time spent developing M-PIRe; Milliman's proprietary software product. M-PIRe helps serve clients invested in the Credit-Risk Transfer market by providing a user-friendly interface for tracking historical loan performance. Further, M-PIRe leverages Milliman's mortgage models to predict future loan performance and transaction cashflows. Current users include, but are not limited to, Guy Carpenter, RenRe, and FHFA. Prior to Milliman, Annie worked in pensions, providing actuarial services related to cash-balance plans and frozen traditional pension plans. This experience gives Annie a unique and diversified background in how different products are modeled and managed from an actuarial perspective.

Professional Designations

Associate, Society of Actuaries

Education

BA, Mathematics, University of Tampa

Actuarial Science Capstone Program, University of Wisconsin - Madison

Presentations and Publications

Milliman Mortgage Default Index: 2020 Q3. Milliman.com, Quarterly (starting 2019 Q1). Milliman Insight, August 5, 2021.

COVID-19 and your house: A closer look at the pandemic and state-level housing markets. Milliman.com, September 2020.