Jackson P. Lautier

CURRICULUM VITAE

CONTACT INFORMATION

Department of Mathematical Sciences
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EMPLOYMENT

2023– Assistant Professor, Department of Mathematical Sciences, Bentley University, Waltham, MA, USA

EDUCATION

Degrees

Ph.D. / 2023 Statistics, University of Connecticut, Storrs, CT, USA
Advisors: Vladimir Pozdnyakov, Jun Yan, Sy Han (Steven) Chiou (Assoc.), and Emiliano Valdez (Assoc.)
Dissertation: Essays on Survival Analysis with Applications to Securitization and Consumer Finance
Recognition: 2024 Arnold Zellner Thesis Award in Econometrics and Statistics, Honorable Mention

B.A. / 2011 Mathematics/Actuarial Science, University of Connecticut, Storrs, CT, USA
magna cum laude

PROFESSIONAL DESIGNATIONS

Actuarial Credentials

F.S.A. / 2015 Fellow of the Society of Actuaries
Specialization: Quantitative Finance and Investment
C.E.R.A. / 2014 Chartered Enterprise Risk Analyst
M.A.A.A. / 2013 Member of the American Academy of Actuaries

PROFESSIONAL WORK EXPERIENCE

United States Food and Drug Administration

- Oak Ridge Institute for Science and Education (ORISE) Fellow, Center for Drug Evaluation and Research (CDER)
Research topic: *Machine learning applications in biopharmaceutical research* (2021 – 2022, 2023, 2024)

Prudential Financial, Inc.

- Director, Actuary: Modeling, Variable and Fixed Annuities, *supervisor of two direct reports* (2018 – 2019)
- Quantitative Credit Research Analyst: Structured Products, PGIM Fixed Income (2016 – 2018)
- Associate Actuary: Capital & Risk Management, Individual Life Insurance (2014 – 2016)
- Senior Actuarial Associate: Guaranteed Minimum Withdrawal Benefit Pricing, Prudential Retirement (2013 – 2014)
- Senior Actuarial Associate: Pension Consulting Services, Retirement Planning Strategies (2011 – 2013)
- Actuarial Intern: Pension Consulting Services (2010 – 2011)

RECOGNITION

Awards

- Arnold Zellner Thesis Award in Econometrics and Statistics, Honorable Mention, Business and Economic Statistics Section, American Statistical Association (2024)
- Student Poster Award, Excellence in Statistical Science, UConn Department of Statistics 60th Anniversary Celebratory Conference, *Consumer Credit Risk Convergence: The Case for Performance-Based Interest Rate Reductions in Consumer Automobile Loans* (2022)
- Best Performance in Probability, Department of Statistics, University of Connecticut (2022)
- Student Paper Award, American Statistical Association (ASA), Risk Analysis Section, *Modeling Time-to-Event Contingent Cash Flows: A Discrete-Time Survival Analysis Approach* [$600] (2022)
- Conference Participation Award, University of Connecticut [$1,000] (2021)

Fellowships

- ORISE Oak Ridge Institute for Science and Education Fellowship, U.S. Food and Drug Administration (FDA), Center for Drug Evaluation and Research (CDER) [$24,000] (2024)
- Doctoral Dissertation Fellowship, University of Connecticut, The Graduate School [$2,000] (2023)
- ORISE Oak Ridge Institute for Science and Education Fellowship, U.S. Food and Drug Administration (FDA), Center for Drug Evaluation and Research (CDER) [$20,000] (2023)
- ORISE Oak Ridge Institute for Science and Education Fellowship, U.S. Food and Drug Administration (FDA), Center for Drug Evaluation and Research (CDER) [$35,600] (2021 – 2022)
- NSF-GRFP National Science Foundation (NSF) Graduate Research Fellowship Program (GRFP) Award Recipient, Mathematical Science (Statistics) [$138,000] (2020 – 2023)
- Statistics Fellowship, University of Connecticut, Department of Statistics [$11,900] (2019 – 2020)

Grants

- Hoffman Center for Business Ethics, Bentley University [$2,000] (2025)
- Seed Funding, Center for Health and Business, Bentley University [$1,000] (2024)
- Faculty Seed for Success, Academic Innovation Initiative, Bentley University [$14,000] (2024)
- Health Thought Leadership Network, Center for Health and Business, Bentley University [$1,500] (2023)
- Hoffman Center for Business Ethics, Bentley University [$2,000] (2023)

PUBLICATIONS

Peer-Reviewed Publications

1 **Lautier, J. P.** (2025). A new framework to estimate return on investment for player salaries in the National Basketball Association. *Applied Stochastic Models in Business and Industry*, Accepted. https://onlinelibrary.wiley.com/doi/10.1002/asmb.70020

2 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2024). On the convergence of credit risk in current consumer automobile loans. *Journal of the Royal Statistical Society Series A: Statistics in Society*, Accepted. https://doi.org/10.1093/jrsssa/qnae137

3 **Lautier, J. P.**, Grosser, S., Kim, J., Kim, H., & Kim, J. (2024). Clustering plasma concentration-time curves: applications of unsupervised learning in pharmacogenomics. *Journal of Biopharmaceutical Statistics*, 35 (4), 678–696. https://doi.org/10.1080/10543406.2024.2365389

4 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2024). On the maximum likelihood estimation of a discrete, finite support distribution under left-truncation and competing risks. *Statistics & Probability Letters*, 207, 109973. https://doi.org/10.1016/j.spl.2023.109973

5 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2023). Estimating a discrete distribution subject to random left-truncation with an application to structured finance. *Econometrics and Statistics*, Forthcoming. https://doi.org/10.1016/j.ecosta.2023.05.005

6 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2023). Pricing time-to-event contingent cash-flows: A discrete-time survival analysis approach. *Insurance: Mathematics and Economics*, 110, 53-71. https://doi.org/10.1016/j.insmatheco.2023.02.003 [2022 American Statistical Association Student Paper Award]

7 Cohen, J. P., Friedt, F. L., **Lautier, J. P.** (2022). The impact of the Coronavirus pandemic on New York City real estate: First evidence. *Journal of Regional Science*, 62 (3), 858–888. https://doi.org/10.1111/jors.12591
[Downloads & citations in top 10% of papers published in JRS for 2022-2023]

Working Papers

1 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2024). Estimating the time-to-event distribution for loan-level data within a consumer auto loan asset-backed security. *Revision*. [latest version] [github]

2 **Lautier, J. P.**, Grosser, S., Kim, J., & Kim, J. (2024). pkDip: A new dissimilarity measure for clustering plasma concentration time curves. *Under Review*.

3 *Injury risk in the National Basketball Association: An actuarial approach* with Himchan Jeong and Hashan Peiris.

4 *Testing for quasi-independence for discrete data under random left-truncation* with Sy Han (Steven) Chiou.

PRESENTATIONS

Keynote Speaker

1 *Practical Applications of Data Science for Actuaries*, Invited General Sessions, Actuaries' Club of Hartford & Springfield, Fall Meeting (2022)

Invited Talks

1 *Academic Career Panel Discussion*, American Statistical Association, Risk Analysis Section, Webinar (September 2025)

2 *Estimating the time-to-event distribution for loan-level data within a consumer auto loan asset-backed security*, Invited Oral Presentations, 8th International Conference on Econometrics and Statistics, Waseda University, Tokyo, Japan

3 *Estimating the time-to-event distribution for loan-level data within a consumer auto loan asset-backed security*, Invited Oral Presentations, 2025 Joint Statistical Meetings, Nashville, TN (2025)

4 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Invited Oral Presentations, the 38th New England Statistics Symposium, Yale University (2025)

5 *CAREERS IN ACADEMIA: A Panel Discussion by NESS NextGen*, Invited Panel Discussion, the 38th New England Statistics Symposium, Yale University (2025)

6 *Estimating the time-to-event distribution for loan-level data within a consumer auto loan asset-backed security*, Invited Oral Presentations, 2025 Lifetime Data Science Conference, Brooklyn, NY (2025)

7 *Actuarial techniques in sports analytics: Contractual return on investment & injury analysis*, Actuaries' Club of Hartford & Springfield Spring Meeting (2025)

8 *Injury risk in the National Basketball Association: An actuarial approach*, 2025 Connecticut Sports Analytics Symposium, Yale University (2025) [*presented by co-author]

9 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Invited Poster Presentations, 19th Annual Sloan Sports Analytics Conference, Massachusetts Institute of Technology, Sloan School of Management (2025)

10 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Behavioral Economics in Insurance and Retirement Planning: Select Award for Research Submissions, Invited Oral Presentations, American Academy of Actuaries Webinar (2025)

11 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Actuarial Science and Quantitative Risk Management Seminars, The Ohio State University (2024)

12 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Invited Oral Presentations, 2024 Cascadia Symposium on Statistics in Sports, Simon Fraser University (2024)

13 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Roundtable Discussions, Joint Statistical Meetings (2024)

14 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, 2024 Actuarial Research Conference, Middle Tennessee State University (2024)

15 *A discrete-time, semi-parametric time-to-event model for left-truncated and right-censored data*, Invited Seminars, 27th Insurance: Mathematics and Economics International Congress, University of Illinois at Urbana-Champaign and DePaul University (2024)

16 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, 2024 North American Summer Meeting of the Econometric Society, Department of Economics, Vanderbilt University (2024)

17 *A discrete-time, semi-parametric time-to-event model for left-truncated and right-censored data*, Invited Seminars, New England Statistics Symposium, University of Connecticut (2024)

18 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Invited Seminars, UConn Sports Analytics Symposium, University of Connecticut (2024)

19 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Invited Seminars, Department of Statistics and Data Science, Southern Methodist University (2024)

20 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, 2023 Midwest Sports Analytics Meeting, Central College (2023)

21 *Essays on Survival Analysis with Applications to Securitization and Consumer Finance*, Invited Seminars, UConn Actuarial Science Seminars, University of Connecticut (2023)

22 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Fifth Biennial Auto Lending Conference, Federal Reserve Bank of Philadelphia (2023)

23 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Poster Presentations, 2023 Boulder Summer Conference on Consumer Financial Decision Making, University of Colorado Boulder Leeds School of Business (2023)

24 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, John Molson School of Business, Department of Finance, (Université) Concordia University (2023)

25 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Department of Economics, University of Connecticut (2023)

26 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Finance Department, School of Business, University of Connecticut (2023)

27 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Department of Mathematical Sciences, Bentley University (2023)

28 *Modeling Time-to-Event Contingent Cash Flows: A Discrete-Time Survival Analysis Approach*, American Statistical Association, Risk Analysis Section, 2022 Student Paper Awards Invited Presentations, Joint Statistical Meetings (2022)

29 *Applications of Survival Analysis in Financial Risk Management: Predicting and Pricing Asset-Backed Security Cash-Flows*, Invited Seminars, SiDOR Research Group & CINBIO, Universida de Vigo (2022)

30 *The Impact of the Coronavirus Pandemic on New York City Real-Estate: First Evidence*, COVID and Cities paper session, American Real-Estate and Urban Economics – Allied Social Sciences Associations Annual Meeting (2022)

Organized Paper Session Proposals

1 *Recent results in survival analysis*, Invited Session Program, 8th International Conference on Econometrics and Statistics (EcoSta 2025), Waseda University, Tokyo (August 2025)

2 *Statistics in Actuarial Science and Risk Management*, Invited Session Program, Joint Statistical Meetings (2025)

3 *Incomplete Data & Survival Analysis*, Invited Session Program, Lifetime Data Science Conference (2025)

4 *Novelty within Clustering for Applications in the Biomedical Sciences*, Topic Contributed Program, Joint Statistical Meetings (2024)

5 *Running the gamut in survival analysis: Four recent results from four different subfields*, Invited Session Proposals, New England Statistics Symposium, University of Connecticut (2024)

Contributed Conference Presentations

1 *pkDip: A New Dissimilarity Measure for Clustering Plasma Concentration Time Curves*, Duke-Industry Statistics Symposium (2025)

2 *pkDip: A New Dissimilarity Measure for Clustering Plasma Concentration Time Curves*, Novelty within Clustering for Applications in the Biomedical Sciences, Topic Contributed Program, Joint Statistical Meetings (August 2024)

3 *pkDip: A New Dissimilarity Measure for Clustering Plasma Concentration Time Curves*, Clustered Data Methods, ENAR 2024 Spring Meeting (2024)

4 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Topics on Financial Econometrics and Macroeconomic Modeling, Joint Statistical Meetings (2023)

5 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Student Papers Session, New England Statistics Symposium (2023)

6 *Applications of Machine Learning in Pharmacogenomics: Clustering Pharmacokinetic Concentration Curves*, Dose Finding, Dose Selection, and Early-Phase Trials paper session, Joint Statistical Meetings (2022) [*presented by co-author]

7 *Modeling Financial Cash Flows with Discrete-time Survival Analysis*, Invited Student Papers Session, New England Statistics Symposium (2022)

8 *Estimating a Discrete Distribution from Data Subject to Random Left-Truncation*, Invited Student Papers Session, New England Statistics Symposium (2021)

STUDENT SUPERVISION

Bentley University

1 Julia Rubin, Undergraduate Student Research Assistantships, Faculty Mentor (2025)

2 Amanda Jacobsen, Undergraduate Student Research Assistantships, Faculty Mentor (2025)

3 Emerson Mallis, Undergraduate Student Research Assistantships, Faculty Mentor (2025)

4 Alex Manes, Undergraduate Student Research Assistantships, Faculty Mentor (2024)

5 Costas Dhimogjini, Undergraduate Student Research Assistantships, Faculty Mentor (2024)

6 Roan Maye, Valente Center Undergraduate Researcher Program, Faculty Mentor (2023 – 2024)

Research Assistants

1 Lucas da Cunha Godoy, Postdoctoral Fellow, University of California, Santa Cruz (2025 –)

2 Yi Wen (Evan) Huang, Undergraduate, University of Texas, Austin (2025 –)

TEACHING EXPERIENCE

Courses Taught

- MA214 Intermediate Applied Statistics, Bentley University (F2025)
- MA214 Intermediate Applied Statistics, Bentley University (S2025)
- MA214 Intermediate Applied Statistics, Bentley University (F2024)
- ST113 Business Statistics, Bentley University (F2025)
- ST113 Business Statistics, Bentley University (S2024)
- ST113 Business Statistics, Bentley University (F2023)
- Math 3639 Actuarial Loss Models, University of Connecticut (S2019)
- Math 3639 Actuarial Loss Models, University of Connecticut (F2018)

Teaching Assistant

- Elementary Concepts of Statistics, University of Connecticut (2020)
- Elementary Concepts of Statistics, University of Connecticut (2019)

Instructional Workshops

- Basketball Analytics with R Instructional Workshop, UConn Sports Analytics Symposium [git] (2021)
- Basketball Analytics with R Instructional Workshop, UConn Sports Analytics Symposium [git] (2020)

PROFESSIONAL ACTIVITIES

Professional Service

- New England Statistics Symposium, Student Poster Judge (2025)
- Risk Analysis Section, American Statistical Association, Publications Officer (2026 – 2027)
- Business & Economic Statistics Section, American Statistical Association, Social Media Liaison (2024)
- Business & Economic Statistics Section, American Statistical Association, Student Paper Award Committee (2024)

University Service

- Committee Member for Salary and Benefits Committee (2025–)

Department Service

- Committee Member for Research Committee (2024–)
- Committee Member for Tenure Track Search Committee (2024)
- Committee Member for Social Committee (2023–)

Conference Organization

- 2024 Mini-Symposium on Statistical Computing in Action, Sponsored by the Section on Statistical Computing of the American Statistical Association, Organizing Committee Member

Professional Memberships

- The Econometric Society (2024)
- American Financial Association (2022 –)
- Institute of Mathematical Statistics (2022 –)
- American Statistical Association, Member (2019 –) [Sections: Business and Economic Statistics (2019 –), Risk Analysis (2019 –), Statistics in Sports (2021 –), Biopharmaceutical (2022–), Lifetime Data Science (2022–)]
- New England Statistical Society, Student Member (2019 –)
- American Academy of Actuaries (2012 –)
- Society of Actuaries (2009 –)

Referee Reports

- *American Journal of Undergraduate Research*
- *Journal of Risk and Financial Management*
- *Risks*
- *Statistical Methods & Applications*
- *Statistics and Its Interface*
- *The American Statistician*

Conference Participation

- 8th International Conference on Econometrics and Statistics, Waseda University, Tokyo, Japan (2025)
- Joint Statistical Meetings, American Statistical Association, Nashville, TN (2025)
- Lifetime Data Science Conference, Brooklyn, NY (2025)
- Duke-Industry Statistics Symposium, Hilton Durham Near Duke University, Durham, NC (2025)
- 19th Annual MIT Sloan Sports Analytics Conference, Hynes Convention Center, Boston, MA (2025)
- Cascadia Symposium on Statistics in Sports, Simon Fraser University, Vancouver, BC (2024)
- Joint Statistical Meetings, American Statistical Association, Portland, OR (2024)
- Actuarial Research Conference, Middle Tennessee State University, Murfreesboro, TN (2024)
- 27th Insurance: Mathematics and Economics International Congress, Chicago, IL (2024)
- North American Summer Meeting of the Econometric Society, Department of Economics, Vanderbilt University (2024)
- New England Statistical Symposium, New England Statistical Society, Storrs, CT (2024)
- UConn Sports Analytics Symposium, University of Connecticut, Storrs, CT (2024)
- Eastern North American Region Spring Meeting, Baltimore, MD (2024)
- Midwest Sports Analytics Meeting, Central College, Pella, IA (2023)
- New England Symposium on Statistics in Sports, Harvard University, Cambridge, MA (2023)
- Joint Statistical Meetings, American Statistical Association, Toronto, ON (2023)
- Fifth Biennial Auto Lending Conference, Federal Reserve Bank of Philadelphia, Philadelphia, PA (2023)
- Consumer Financial Decision Making, University of Colorado Boulder Leeds School of Business, Boulder, CO (2023)
- Innovative Data in Household Finance, National Bureau of Economic Research, Cambridge, MA (2022)
- Excellence in Statistical Science, UConn Department of Statistics 60th Anniversary Celebration, Storrs, CT (2022)
- Joint Statistical Meetings, American Statistical Association, Washington, DC (2022)
- New England Statistical Symposium, New England Statistical Society, Storrs, CT (2022)
- Allied Social Sciences Associations (ASSA) Annual Meeting, American Economic Association, Virtual (2022)
- New England Statistical Symposium, New England Statistical Society, Providence, RI (2021)
- Joint Statistical Meetings, American Statistical Association, Virtual (2021)
- Annual Meeting & Exhibit, Society of Actuaries, Virtual (2020)

- Predictive Analytics Symposium, Society of Actuaries, Minneapolis, MN (2018)
- ABS East, Structured Finance, Information Management Network, Miami, FL (2017)
- ABS West, Structured Finance, Information Management Network, Las Vegas, NV (2017)
- ABS East, Structured Finance, Information Management Network, Miami, FL (2016)
- Annual Meeting & Exhibit, Society of Actuaries, Las Vegas, NV (2016)
- Investment Symposium, Society of Actuaries, Philadelphia, PA (2015)

VOLUNTEER SERVICE

- Actuarial Bootcamp, Enterprise Risk Management Topic Presenter, University of Connecticut (2014 – 2023)
- Exam ERM & FSA Specialty Exam Proctor, Society of Actuaries (2020)
- Breadline volunteer (weekly), St. Francis of Assisi, New York, NY (2016 – 2018)
- Introduction to the Actuarial Profession and Statistical Black Swans, West Orange High School, NJ (2016)
- Adventure Saturday program for at-risk youth, St. Patrick, St. Anthony Church, Hartford, CT (2014 – 2015)