Jackson P. Lautier, F.S.A, C.E.R.A., M.A.A.A.

Contact Information

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Academic Appointments

University of Connecticut, Storrs, CT

Department of Statistics
Ph.D. Student & Graduate Teaching Assistant — August 2019 - Present
Thesis Co-Advisors: Vladimir Pozdnyakov & Jun Yan

Department of Mathematics
Adjunct Faculty — Fall 2018, Spring 2019

Education

University of Connecticut, Storrs, CT

B.A., Mathematics/Actuarial Science, *Magna Cum Laude* — May 2011

Honors, Awards, & Fellowships

Conference Participation Award, University of Connecticut, The Graduate School — 2021

National Science Foundation - Graduate Research Fellowship Program (NSF GRFP) Award Recipient — 2020
UConn **Today**, NSF Award Offers List

Statistics Fellowship, University of Connecticut, Department of Statistics — 2019-2020

Actuarial Designations

Fellow of the Society of Actuaries (F.S.A.) — August 2015
Quantitative Finance and Investment Track

Chartered Enterprise Risk Analyst (C.E.R.A) — March 2014
Member of the American Academy of Actuaries (M.A.A.A) — January 2013
Associate of the Society of Actuaries (A.S.A.) — December 2012

Professional Work Experience

United States Food & Drug Administration (FDA) June 2021 - Present

♦ Oak Ridge Institute for Science and Education (ORISE) Fellow June 2021 - Present
Center for Drug Evaluation and Research (CDER) Silver Spring, MD

Responsible for researching machine learning clustering techniques to sort pharmacokinetic curve data by subject's genetic attributes with objective of publication.

Prudential Financial, Inc. June 2010 - July 2019

♦ Director, Actuary: Quantitative Model Research March 2018 - July 2019
Variable and Fixed Annuities Hartford, CT

Supervisor of two direct reports. Responsible for researching potential enhancements in model design, performance, and theoretical construction for Prudential's block of 1.3 million annuity policies.

♦ Financial Quantitative Analyst: Securitized Credit Risk Research February 2016 - March 2018
PGIM Fixed Income Newark, NJ

Responsible for consumer and esoteric asset-backed securities (ABS) credit risk analysis and relative value research, marketplace econometrics, and quantitative model design, development, and parameterization.

♦ Associate Actuary: Capital & Risk Management July 2014 - February 2016
Individual Life Insurance Hartford, CT & Newark, NJ

Internal consulting actuary responsible for exploratory research and wholistic risk analysis related to product design, capital management, investment strategy, and general operational research.

♦ Actuarial Associate: Guaranteed Minimum Withdrawal Benefit (GMWB) Pricing June 2013 - July 2014
Prudential Retirement Hartford, CT

Responsible for determining fee levels based on investment allocations for a GMWB rider for 401K retirement plans; volatility modeled stochastically within a risk-neutral pricing framework.

♦ Actuarial Associate: Pension Consulting Services June 2011 - July 2013
Retirement Planning Strategies Hartford, CT

Responsible for supporting lead consulting actuaries on a book of business for 15 Defined Benefit pension plans; often required original consulting services and exploratory research into potential funding shortfall risks.

♦ Actuarial Intern: Pension Consulting Services June 2010 - August 2010; December 2010 - January 2011
Retirement Planning Strategies Hartford, CT

Publications

The impact of the coronavirus pandemic on New York City real estate: first evidence (Cohen, Friedt, Lautier)
Submitted for Review (2020)

Estimating a distribution function for discrete data subject to random truncation with an application to structured finance (Lautier, Pozdnyakov, Yan) *Submitted for Review* (2021)

Teaching Experience

University of Connecticut, Storrs, CT

STAT 1100 Elementary Concepts of Statistics (Teaching Assistant)	Fall 2019, Spring 2020
MATH 3639 Actuarial Loss Models (Primary Instructor)	Fall 2018, Spring 2019

Conferences Attended

Joint Statistical Meetings, American Statistical Association (Virtual)	August 8-12, 2021
Annual Meeting & Exhibit, Society of Actuaries (Virtual)	October 26-29, 2020
Predictive Analytics Symposium, Society of Actuaries (Minneapolis, MN)	September 20-21, 2018
ABS East, Structured Finance, Information Management Network (Miami, FL)	September 17-19, 2017
ABS West, Structured Finance, Information Management Network (Las Vegas, NV)	February 26-March 1, 2017
ABS East, Structured Finance, Information Management Network (Miami, FL)	September 18-20, 2016
Annual Meeting & Exhibit, Society of Actuaries (Las Vegas, NV)	October 23-25, 2016
Investment Symposium, Society of Actuaries (Philadelphia, PA)	March 26-27, 2015

Invited Talks

Basketball Analytics with `R` *Instructional Workshop*, UConn Sports Analytics Symposium	October 9, 2021
Basketball Analytics with `R` *Instructional Workshop*, UConn Sports Analytics Symposium	October 10, 2020

Service

Society of Actuaries, Exam ERM & FSA Speciality Exam Proctor	July 2020
University of Connecticut, *Actuarial Bootcamp* - Enterprise Risk Management Topic Presenter	2014-2019, 2021
West Orange High School, NJ - Introduction to the Actuarial Profession and Statistical Black Swans	May 23, 2016

Programming Languages

R statistical software; Python; SAS; Visual Basic for Applications; SQL; LaTex; familiarity with C-based languages; aptitude and willingness to learn additional languages

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