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

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## Contact Information

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## Academic Appointments

Ph.D. Student, Department of Statistics, University of Connecticut 2019−
Thesis Advisors: Vladimir Pozdnyakov (co.), Jun Yan (co.); Associate Advisor: Emiliano Valdez

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## Education

University of Connecticut, Storrs, CT
B.A., Mathematics/Actuarial Science, *Magna Cum Laude* 2011

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## Actuarial Designations

[1] Fellow of the Society of Actuaries (F.S.A.), Quantitative Finance and Investment Track 2015

[2] Chartered Enterprise Risk Analyst (C.E.R.A) 2014

[3] Member of the American Academy of Actuaries (M.A.A.A) 2013

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## Honors, Awards, & Fellowships

[1] Student Paper Award, American Statistical Association, Risk Analysis Section
*Modeling Time-to-Event Contingent Cash Flows: A Discrete-Time Survival Analysis Approach* 2022

[2] Oak Ridge Institute for Science and Education Fellowship, U.S. Food & Drug Administration, $35,600 2021

[3] Conference Participation Award, University of Connecticut, $1,000 2021

[4] Graduate Research Fellowship*, National Science Foundation, $138,000 2020
*Mathematical Sciences - Statistics

[5] Statistics Fellowship, University of Connecticut, Department of Statistics, $11,900 2019

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### Publications

[1] Jeffrey Cohen, Felix Friedt, **Jackson P. Lautier** (2022). The impact of the Coronavirus pandemic on New York City real estate: First evidence. *Journal of Regional Science*, 62, 858-888. https://doi.org/10.1111/jors.12591.

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### Articles Submitted for Peer-Review

[1] **Jackson P. Lautier**, Vladimir Pozdnyakov, Jun Yan (2022) "Modeling Time-to-Event Contingent Cash Flows: A Discrete-Time Survival Analysis Approach", *Insurance: Mathematics and Economics*, in revision.*
*2022 Student Paper Award, American Statistical Association, Risk Analysis Section

[2] **Jackson P. Lautier**, Vladimir Pozdnyakov, Jun Yan (2022) "Estimating a Discrete Distribution Subject to Random Truncation with an Application to Structured Finance", *Econometrics and Statistics*, in revision.

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### Working Papers

[1] **Jackson P. Lautier**, Vladimir Pozdnyakov, Jun Yan (2022) "Consumer Credit Risk Convergence: Auto Loans"

[2] **Jackson P. Lautier**, Junghi Kim, Jessica Kim, Hyewon Kim, Stella Grosser (2022) "Applications of Machine Learning in Pharmacogenomics: Clustering Pharmacokinetic Concentration Curves"

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### Professional Work Experience

[1] United States Food & Drug Administration (FDA) 2021–

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

*Responsible for researching machine learning clustering techniques to sort pharmacokinetic profiles (theory and application) within precision medicine by genotype applications for purposes of publication.*

[2] Prudential Financial, Inc. 2010–2019

♦ Director, Actuary: Quantitative Model Research 2018–2019
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 2016–2018
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 and development.*

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

*Specialized consulting related to 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 2013–2014
Prudential Retirement Hartford, CT

*Calculating fee levels based on investment allocations for a GMWB rider for 401K retirement plans; economic scenario generator design, development, and maintainence.*

♦ Actuarial Associate: Pension Consulting Services 2011–2013
Retirement Planning Strategies Hartford, CT

*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 2010–2011
Retirement Planning Strategies Hartford, CT

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**Teaching Experience**

University of Connecticut, Storrs, CT

[1] STAT 1100, Elementary Concepts of Statistics (Teaching Assistant) Spring 2019

[2] STAT 1100, Elementary Concepts of Statistics (Teaching Assistant) Fall 2019

[3] MATH 3639, Actuarial Loss Models (Primary Instructor) Spring 2019

[4] MATH 3639, Actuarial Loss Models (Primary Instructor) Fall 2018

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**Invited Talks**

[1] *Survival Analysis Applications in Finance*, Invited Seminars, Department of Statistics and Operations Research, SiDOR Research Group & CINBIO, Universida de Vigo, Vigo, Spain 2022

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**Conference Presentations**

[1] *Modeling Financial Cash Flows*, Invited Student Papers, New England Statistical Symposium 2022

[2] *COVID and Cities*, Paper Session, Allied Social Sciences Associations Annual Meeting 2022

[3] *Basketball Analytics with* `R` *Instructional Workshop*, UConn Sports Analytics Symposium 2021

[4] *Discrete Data & Random Truncation*, Invited Student Papers, New England Statistical Symposium 2021

[5] *Basketball Analytics with* `R` *Instructional Workshop*, UConn Sports Analytics Symposium 2020

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**Referee Reports**

[1] Institute of Mathematical Statistics (IMS) Lawrence D. Brown Ph.D. Student Award Peer Review 2022

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**Conferences Attended**

[1] New England Statistical Symposium, New England Statistical Society (Storrs, CT) 2021

[2] Allied Social Sciences Associations (ASSA) Annual Meeting, American Economic Association (Virtual) 2022

[3] New England Statistical Symposium, New England Statistical Society (Providence, RI) 2021

[4] Joint Statistical Meetings, American Statistical Association (Virtual) 2021

[5] Annual Meeting & Exhibit, Society of Actuaries (Virtual) 2020

[6] Predictive Analytics Symposium, Society of Actuaries (Minneapolis, MN) 2018

[7] ABS East, Structured Finance, Information Management Network (Miami, FL) 2017

[8] ABS West, Structured Finance, Information Management Network (Las Vegas, NV) 2017

[9] ABS East, Structured Finance, Information Management Network (Miami, FL) 2016

[10] Annual Meeting & Exhibit, Society of Actuaries (Las Vegas, NV) 2016

[11] Investment Symposium, Society of Actuaries (Philadelphia, PA) 2015

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**Professional Memberships**

[1] Institute of Mathematical Statistics 2022−

[2] American Statistics Association 2019−
Sections: Business and Economic Statistics (2019−), Risk Analysis (2019−), Statistics in Sports (2021−)

[3] American Academy of Actuaries 2012−

[4] Society of Actuaries 2009−

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**Service**

[1] Actuarial Bootcamp, Enterprise Risk Management Topic Presenter, University of Connecticut 2014−2022

[2] Exam ERM & FSA Speciality Exam Proctor, Society of Actuaries 2020

[3] Breadline volunteer (weekly), St. Francis of Assisi, New York, NY 2016−2018

[4] Introduction to the Actuarial Profession and Statistical Black Swans, West Orange High School, NJ 2016

[5] Adventure Saturday program for at-risk youth, St. Patrick, St. Anthony Church, Hartford, CT 2014−2015

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