Jackson P. Lautier
CURRICULUM VITAE

CONTACT INFORMATION

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EDUCATION

Current Appointment

Ph.D. / 2023*	Statistics, University of Connecticut, Storrs, CT, USA
	Advisors: Vladimir Pozdnyakov, Jun Yan, and Emiliano Valdez (Assoc.)
*anticipated	*Dissertation: Applications of Survival Analysis to Securitization and Consumer Finance*

Degrees

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)

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

○ 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) [\$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)

PUBLICATIONS

Peer-Reviewed Publications

1 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, 858– 888. https://doi.org/10.1111/jors.12591

Articles Under Revision

1 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2022). Modeling time-to-event contingent cash-flows: A discrete-time survival analysis approach. *Insurance: Mathematics and Economics*, in revision [2022 Student Paper Award] [arXiv]

2 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2022). Estimating a discrete distribution subject to random truncation with an application to structured finance. *Econometrics and Statistics*, in revision [arXiv]

Articles Submitted for Peer-Review

1 **Lautier, J. P.**, Kim, J., Kim, J., Kim, H., Grosser, S. (2022). Applications of machine learning in pharmacogenomics: Clustering plasma concentration-time curves. *Clinical Pharmacology & Therapeutics* [arXiv]

Working Papers

1 **Lautier, J. P.**, Pozdnyakov, V., Yan, J. (2022). On the convergence of credit risk in current consumer automobile loans [arXiv]

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 *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)

2 *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)

Contributed Conference Presentations

1 *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]

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

3 *The Impact of COVID 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)

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

TEACHING EXPERIENCE

Courses Taught

○ Actuarial Loss Models, University of Connecticut (2019)
○ Actuarial Loss Models, University of Connecticut (2018)

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 Memberships

○ American Financial Association, Student Member (2022 –)
○ Institute of Mathematical Statistics, Student Member (2022 –)
○ American Real-Estate and Urban Economics Association, Student Member (2019)
○ American Statistical Association, Student Member (2019 –) [Sections: Business and Economic Statistics (2019 –), Risk Analysis (2019 –), Statistics in Sports (2021 –)]
○ New England Statistical Society, Student Member (2019 –)
○ American Academy of Actuaries (2012 –)
○ Society of Actuaries (2009 –)

Referee Reports

○ Lawrence D. Brown Ph.D. Student Award Peer Review (2022)

Conference Participation

- 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)

SERVICE

- Asset Manager, Personal Charitable Investment Trust, Assets-Under-Management: $13,700; Total Donations: $880.16; Return Since Inception: 45.80%, *seeking to involve undergraduate students in the day-to-day management* (2020 –)
- Actuarial Bootcamp, Enterprise Risk Management Topic Presenter, University of Connecticut (2014 –)
- Exam ERM & FSA Speciality 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)