

# 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/jrssa/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*, Forthcoming. <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, 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. [\[github\]](#)
- 2 **Lautier, J. P.**, Grosser, S., Kim, J., & Kim, J. (2024). pkDip: A new dissimilarity measure for clustering plasma concentration time curves.
- 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 *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)
- 2 *CAREERS IN ACADEMIA: A Panel Discussion by NESS NextGen*, Invited Panel Discussion, the 38th New England Statistics Symposium, Yale University (2025)
- 3 *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)
- 4 *Actuarial techniques in sports analytics: Contractual return on investment & injury analysis*, Actuaries' Club of Hartford & Springfield Spring Meeting (2025)
- 5 *Injury risk in the National Basketball Association: An actuarial approach*, 2025 Connecticut Sports Analytics Symposium, Yale University (2025) [\*presented by co-author]
- 6 *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)
- 7 *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)
- 8 *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)
- 9 *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)

- 10 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, Roundtable Discussions, Joint Statistical Meetings (2024)
- 11 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, 2024 Actuarial Research Conference, Middle Tennessee State University (2024)
- 12 *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)
- 13 *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)
- 14 *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)
- 15 *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)
- 16 *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)
- 17 *A new framework to estimate return on investment for player salaries in the National Basketball Association*, 2023 Midwest Sports Analytics Meeting, Central College (2023)
- 18 *Essays on Survival Analysis with Applications to Securitization and Consumer Finance*, Invited Seminars, UConn Actuarial Science Seminars, University of Connecticut (2023)
- 19 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, [Fifth Biennial Auto Lending Conference](#), [Federal Reserve Bank of Philadelphia](#) (2023)
- 20 *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)
- 21 *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)
- 22 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Department of Economics, University of Connecticut (2023)
- 23 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Finance Department, School of Business, University of Connecticut (2023)
- 24 *On the Convergence of Credit Risk in Current Consumer Automobile Loans*, Invited Seminars, Department of Mathematical Sciences, Bentley University (2023)
- 25 *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)
- 26 *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)
- 27 *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 (August 2025)
- 3 *Incomplete Data & Survival Analysis*, Invited Session Program, Lifetime Data Science Conference (May 2025)

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

## TEACHING EXPERIENCE

### Courses Taught

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

- 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*
- *Risks*
- *Statistical Methods & Applications*
- *Statistics and Its Interface*



## Conference Participation

- 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)

## ASSET MANAGEMENT

- Managing Director, Instructive Quantitative Finance Hedge Fund (2024 – )  
*Asset manager of a small scale algorithmic trading hedge fund to give students with an interest in quantitative finance experience running and maintaining a model, identifying trades, and communicating complex financial ideas.*

AUM	Inception	1Q	YTD	1Y	3Y	5Y	Inception
\$11,525	7/1/2024	—	8.55%	—	—	—	15.25%

*as of February 24, 2025*

### Student Traders:

- Amanda Jacobsen, Bentley University (S25)
- Emerson Mallis, Bentley University (S25)
- Alex Manes, Bentley University (F24)
- Costas Dhimogjini, Bentley University (S24-F24)

## **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)