Explainable Machine Learning Approaches for Modeling Shock Lapse in Term Life Contracts

Kevin Kuo[*,a], Frankie Logan[b], Bob Crompton[c]

[a]*RStudio*
[b]*KPMG*
[c]*Actuarial Resources Corporation of Georgia*

Abstract

This is the abstract.
    It consists of two paragraphs.

Introduction

Data

Discuss data from Rozar, Rushing, and Willeat (2010)

Modeling approaches

SOA 2015 Report
    Discuss model from Xu et al. (2015).

Results

Evaluation
    Discuss evaluation metric and tarin/test split.

Discussion

Model explanation

Conclusion

References

Rozar, Tim, Scott Rushing, and Susan Willeat. 2010. "Report on the Lapse and Mortality Experience of Post-Level Premium Period Term Plans." Society of Actuaries.

Xu, Richard, Dihui Lai, Minyu Cao, Scott Rushing, and Tim Rozar. 2015. "Lapse Modeling for the Post-Level Period." Society of Actuaries.

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[*]Corresponding Author
    Email addresses: `kevin.kuo@rstudio.com` (Kevin Kuo), `flogan@kpmg.com` (Frankie Logan), `bob.crompton@arcga.com` (Bob Crompton)