Workshop 4

Part I - Introduction to R

*Sunday, March 30, 2014: 9:00 a.m.*

It’s ridiculous to think that anyone can learn R in a day. What we hope to accomplish is to learn what R is and why actuaries should think about adding it to their toolkit. To do this, we’ll walk through some basic practical exercises and emphasize the power and flexibility of R.

The morning session will cover the following topics:

* A brief history of R
* Installing R, RStudio and packages
* Variables and data types
* Loading and saving data
* Ordinary least squares regression
* Introduction to data visualization

If participants want to get anything out of the workshop, they should bring their own laptop, with R and RStudio already installed.  Installation instructions will be sent via e-mail and available on the internet prior to the workshop.

Moderator: Gary Wang, Pinnacle Actuaries

Speakers

**Presentation 1  
*Brian A. Fannin****, Chief Actuary, The Redwoods Group*

Workshop 4

Part II – Getting something Done

*Sunday, March 30, 2014: 1:00 p.m.*

*Somewhere in DC*

Still with us? The afternoon will focus on problems that are specific to actuaries. In addition, we’ll touch on some of the advanced tools that aren’t available in a typical spreadsheet program.

* Reserving in R with ChainLadder and MRMR
* Generalized Linear Modeling
* Fitting size of loss distributions
* Intermediate data visualization
* Basic data mining
* Reporting and literate programming

Moderator: Gary Wang, Pinnacle Actuaries

Speakers

* **Presentation 1  
  *Brian A. Fannin****, Chief Actuary, The Redwoods Group*