# Gene Dan, FCAS, MAAA, CSPA

PHONE: (832) 656 - 0131 EMAIL: gene@genedan.com

## Areas of Expertise

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|---|---|
| SKILLS: | Predictive Modeling, Actuarial Analysis, Programming |
| PROGRAMMING LANGUAGES: | R, SQL, Python, Scala, C++ |
| MARKUP LANGUAGES: | LaTeX, Markdown, HTML |
| SOFTWARE: | Bash, Git, Linux, SQL Server, Azure, Spark, Databricks |

## Work Experience

AUG 2017 - *Current*
CHICAGO, IL

MILLIMAN
*Consulting Actuary - Advanced Analytics and Data Solutions*

•Led a team of 4 consultants to support the migration of index evaluations to Databricks for a large stock exchange. Automated security selection, rebalancing, and conducted historical backtesting of stock indexes.
•Built predictive models to determine the main predictors of lapse rates for large life insurance clients.
•Responsible for sales, project management, recruiting, and hiring in a startup environment.
•Managed 2 direct reports, and up to 6 staff on a per-project basis.

AUG 2015 - JUN 2017
CHICAGO, IL

ALLIANZ AGCS
*Senior Actuarial Analyst - Claims Predictive Modeling*

•Developed commercial property and inland marine fraud detection models using logistic regression with full implementation into the special investigation unit.
•Constructed a triage model to optimize the assignment of claims to claims adjusters for commercial property
•Built tools to monitor the performance of fraud and subrogation models post-implementation
•Obtained model feedback from claims adjusters, SIU investigators, and claims managers, and presented model results to senior management

AUG 2014 - AUG 2015
CHICAGO, IL

ARGO GROUP INTERNATIONAL HOLDINGS
*Actuarial Analyst - Analytics and Research*

•Constructed logistic hit ratio models to optimize submissions triaging for excess and surplus lines
•Used generalized linear modeling to develop tiering models and construct rating algorithms for small business and public entities
•Used cluster analysis to classify policies and improve credibility in ratemaking

MAR 2011 - JUL 2014
HOUSTON, TX

HCC INSURANCE HOLDINGS
*Actuarial Analyst*

•Developed generalized linear models for personal aviation, commercial surety, kidnap and ransom, and commercial product tampering lines - responsible for modeling, cross validation, presentation, and implementation of results
•Developed marketing models to reduce the costs and increase the effectiveness of targeted advertising
•Calculated rate indications for large accounts - professional sports liability, games of chance, and workers' compensation
•Performed quarterly reserve reviews for personal aviation, military aviation, and commercial marine lines of business

NOV 2010 - MAR 2011
HOUSTON, TX

AIG - VALIC
*Actuarial Intern - Capital Modeling*

## Education

2006 - 2010 **The University of Texas at Austin**
B.S. Mathematics
B.A. Economics Honors Program
B.A. Plan II Honors Program

**Honors:** Phi Beta Kappa, Phi Kappa Phi, Omicron Delta Epsilon
GPA: 3.85