Gene Dan, ACAS

Phone: (832) 656 - 0131   email: gene@genedan.com

Areas of Expertise

Skills:	Predictive Modeling, Data Visualization, Programming
Programming Languages:	R, SAS, T-SQL, VBA, Python, C++
Markup Languages:	LaTeX, Markdown, HTML
Software:	Bash, Git, Linux, SQL Server, Access, Excel, Emblem

Work Experience

Aug 2015 - *Current* | **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 claim 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
•Developed stochastic simulations to forecast profitability from predictive models
•Worked closely with process engineers to eliminate low potential submissions via broker submission models
•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
•Revamped the surety pricing structure to incorporate new predictive models - worked closely with IT staff to rewrite the internal quoting system
•Calculated rate indications for large accounts - professional sports liability, games of chance, and workers' compensation

Assistant Actuarial Analyst

•Performed quarterly reserve reviews for personal aviation, military aviation, and commercial marine lines of business
•Wrote automation routines to convert legacy systems for data warehousing

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
Thesis: *Genetic Testing in Actuarial Science - A Welfare Analysis on Adverse Selection and Repulsion from Chance*

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