# Joshua Agterberg

July 2018 (414) 243-9337 <u>Jagterb1@jhu.edu</u> https://jagterberg.github.io

#### **Education**

2017-Present Johns Hopkins University

Master of Science in Engineering in Applied Mathematics and Statistics

Advised by Professor Carey Priebe

GPA: 4.0/4.0

2013 – 2017 University of Wisconsin-Madison

Bachelor of Business Administration, Major in Actuarial Science and Mathematics

Advised by Professor Marjorie Rosenberg

GPA: 3.73/4.0, Actuarial Science Major GPA: 4.0/4.0

Graduated with Distinction

#### **Honors and Awards**

Spring 2017 DW Simpson Scholarship
Fall 2016 Bicknell Scholarship
2013-2014 Arthur C. Nielsen Scholarship

2013 Directly Admitted to Wisconsin School of Business

2014-2017 Dean's list (>3.8 Semester GPA – achieved five separate times)

#### **Research Activities**

2018-Present Vertex Nomination

Investigating the statistical properties of Vertex Nomination with Professors Vince Lyzinski

and Carey Priebe.

2018 DARPA D3M Summer workshop

Implemented Python code for graph-related problems for the D3M (Data-Driven Discovery of Models) summer workshop in Arlington, VA, under the direction of Professors Youngser

Park and Carey Priebe. Responsibilities included updating primitives (individual

algorithms), editing pipelines (collections of algorithms), and submitting results for formal

evaluation.

2017-Present Graph Matching

Writing R code for splrMatrix object (a sparse plus low-rank matrix) for faster calculations and cheaper storage of centered adjacency matrices under direction of Professors Daniel

Sussman and Carey Priebe.

2015-Present Clustering in Insurance

Examine the effectiveness of K-medoids (PAM) algorithm on 2010 NHIS survey dataset

under direction of Professor Margie Rosenberg.

Implementing weighted Goodall's dissimilarity index in R and Rcpp to measure difference between observations when data are categorical.

2017-Present catDist R Package

Personal project implementing several different categorical dissimilarity measures for use with K-Medoids and spectral clustering methods.

## **Professional Experience**

2018-Present Research Assistant, Johns Hopkins University, Baltimore, MD

Research assistant to Professor Carey Priebe in the Applied Mathematics and Statistics Department. Also working with Professors Daniel Sussman of Boston University, Vince Lyzinski of the University of Massachusetts-Amherst, and Youngser Park at Johns Hopkins.

2017 **Analytics Intern**, CNA Financial, Chicago, IL

Examined the predictive value of FDA data on losses for products and professional liability for medical devices.

Cleaned and edited FDA data to merge with internal data and Dun and Bradstreet data. Modeled losses in R using a GLM with Tweedie family and log-link to account for zero-inflation.

Created univariate with-without plots to examine effect of specific FDA variables on losses

2016 Actuarial Intern, CNA Financial, Chicago, IL

Developed a Markov Chain model for predicting the probability of payment for insurance claims given the current legal state.

Generated piecewise linear splines to implement time dependence of Markov Model.

2013 Actuarial Intern, CUNA Mutual Group, Madison, WI

Created spreadsheets from scratch to replicate GAAP and Statutory reserves results from PolySystems for equity-indexed annuity policies as a control for auditors.

Analyzed mortality experience study data in Excel by comparing actual to expected ratios with the proposed new table and helped management determine to use new table across all annuity products.

#### **Teaching**

Johns Hopkins University (Applied Mathematics and Statistics)

Fall 2018 Teaching Assistant for 553.730 Statistical Theory for Professor Carey Priebe Summer 2018 Instructor for Financial Mathematics Master's Program Statistics Review

University of Wisconsin-Madison (Wisconsin School of Business, Risk and Insurance)

Spring 2017	Grader for ActSci 655 Health Analytics for Professor Margie Rosenberg
Fall 2016	Grader for ActSci 651 Life Contingencies II for Professor Paul Johnson
Spring 2016	Grader for ActSci 650 Life Contingencies I for Professor Margie Rosenberg

University of Wisconsin-Madison (School of Music)

Spring 2015-Spring 2017, Private Piano Instructor

# **Skills and Qualifications**

Proficient in R, Java, Python, Linux, Git, C++ (Rcpp), Matlab, LaTeX, Microsoft Excel, and VBA

Actuarial exams passed: Exam P (July 2014); Exam FM (February 2015), Exam MFE (July 2016); Fulfilled Econ, Finance, and Statistics VEE

## **Extracurricular Activities and Interests**

2017-Present	Dominion
	Personal project implementing popular board game <i>Dominion</i> in Java.
Spring 2016	Directed Reading Program – Machine Learning
	Read about Machine Learning techniques and implemented common algorithms in MATLAB.
	Met weekly with a graduate student to discuss the material and gave a talk to a small group the end of the semester about the concepts.
2013-2017	Jazz Piano
	Perform with University of Wisconsin ensembles each year
2013-2017	Improv Comedy
	Perform with University of Wisconsin Iceberg Improv (formerly Titanic Players)
2015-2016	Wisconsin Union Directorate – Performing Arts Committee
	Worked as Assistant Jazz Director for the Performing Arts Committee.
	Booked the 2016-2017 Union Theater Jazz Season and handled logistics for the 2015-2016 season.
Interests	Playing jazz, skiing, and board games