Lu Yang

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Education

Ph.D. - Statistics
University of Wisconsin-Madison, Madison, WI, USA — September 2012 - August 2017
Advisors: Professor Edward W. Frees and Professor Zhengjun Zhang
Thesis Topic: Copula Regression with Discrete Outcomes

B.S. - Mathematics and Applied Mathematics
Zhejiang University, Hangzhou, China — September 2008 - June 2012

Academic Positions

Assistant Professor - Statistics — October 2020 - Present
School of Statistics, University of Minnesota, Minneapolis, USA

Assistant Professor - Actuarial Science and Mathematical Finance — August 2017 - October 2020
Amsterdam School of Economics, University of Amsterdam, Amsterdam, The Netherlands

Research Interests

Multivariate analysis

Regression model diagnostics

Nonparametric methods

Insurance analytics

Publications and Working Papers

1. Frees, E.W., Lee, G., **Yang, L.** (2016) Multivariate Frequency-Severity Regression Models in Insurance, *Risks*, Vol. 4, p. 4.

2. Shi, P., **Yang, L.** (2018) Pair Copula Constructions for Insurance Experience Rating, *Journal of the American Statistical Association*, Vol. 113, pp. 122-133.

3. **Yang, L.**, Shi, P. (2019) Multiperil Rate Making for Property Insurance Using Longitudinal Data, *Journal of the Royal Statistical Society: Series A (Statistics in Society)*, Vol. 182, pp. 647-668.

4. **Yang, L.**, Frees, E.W., Zhang, Z. (2020) Nonparametric Estimation of Copula Regression Models with Discrete Outcomes, *Journal of the American Statistical Association*, Vol. 115, pp. 707-720.

5. **Yang, L.** (2020) Nonparametric Copula Estimation for Mixed Insurance Claim Data, *Journal of Business & Economic Statistics*, to appear.
6. **Yang, L.** (2020) Diagnostics for Regression Models with Discrete Outcomes Using Surrogate Empirical Residual Distribution Functions, submitted. URL https://arxiv.org/abs/1901.04376.
7. **Yang, L.**, Czado, C. (2020) Two-Part D-Vine Copula Models for Longitudinal Insurance Claim Data, submitted. Manuscript available upon request.
8. **Yang, L.** (2020) Goodness-of-Fit Procedures for Copulas with Noncontinuous Outcomes through Continuous Extension, in preparation. Manuscript available upon request.
9. **Yang, L.** (2020) Diagnostics for Regression Models with Mixed Insurance Data, in preparation. Manuscript available upon request.
10. Laeven, R., **Yang, L.** (2020) Generalized Archimedean Copulas, in preparation.
11. Genest, C., Nešlehová, J., **Yang, L.** (2020) Diagnostic and Goodness-of-Fit Procedures for Regression Models with Discrete Outcomes, in preparation.

Professional Activities

Invited Presentations

Diagnostics for Regression Models with Discrete Outcomes
Seminar, School of Statistics, University of Minnesota, USA — February 2020

Dependence Modeling of Mixed Insurance Claim Data
Seminar, Department of Statistics, The Ohio State University, USA — February 2020

Two-Part D-Vine Copula Models for Longitudinal Insurance Claim Data
Seminar, Department of Mathematics, University of Illinois, USA — January 2020

Diagnostics for Regression Models with Discrete Outcomes
Seminar, Department of Statistics and Actuarial Science, University of Waterloo, Canada — January 2020

Diagnostics for Regression Models with Discrete Outcomes
Seminar, Department of Statistics, Purdue University, USA — January 2020

Diagnostics for Regression Models with Discrete Outcomes
Seminar, Department of Statistics, University of Illinois, USA — January 2020

Nonparametric Copula Estimation for Mixed Insurance Claim Data
CFE-CMStatistics 2019, London, UK — December 2019

Diagnostics for Regression Models with Discrete Outcomes
Seminar, Department of Statistics, University of British Columbia, Canada — December 2019

Vine Copulas for Discrete and Mixed Data
Invited lecture, FWO (Research Foundation - Flanders) Research Network on Asymptotic Theory of Multivariate Statistics, Hasselt University, Belgium — November 2019

Multi-Peril Ratemaking for Property Insurance Using Longitudinal Data
2019 Joint Statistical Meetings, Denver, CO, USA — July 2019

Two-Part D-Vine Copula Models for Longitudinal Insurance Claim Data
Workshop on Vine Copulas and their Applications, Munich, Germany — July 2019

Diagnostics for Regression Models with Discrete Outcomes
Seminar, Department of Statistics, The Ohio State University, USA — April 2019

Two-Part D-Vine Copula Models for Longitudinal Insurance Claim Data
Seminar, Department of Risk and Insurance, University of Wisconsin-Madison, USA March 2019

Multivariate Discrete Outcomes: from Marginal Model Diagnostics to Nonparametric Copula Estimation
Seminar, Department of Statistical Sciences, University of Toronto, Canada February 2019

Multivariate Discrete Outcomes: from Marginal Model Diagnostics to Nonparametric Copula Estimation
Seminar, Department of Statistics and Actuarial Science, University of Waterloo, Canada January 2019

Two-Part D-Vine Copula Models for Insurance Claim Data
CFE-CMStatistics 2018, Pisa, Italy December 2018

Nonparametric Estimation of Copula Regression Models with Discrete Outcomes
Statistics in Insurance Workshop, Madison, WI, USA October 2018

Copula Regression with Discrete Outcomes
Seminar on Statistics and Risk Management, Chair of Mathematical Statistics, Technical University of Munich, Germany May 2018

Multivariate Frequency-Severity Regression Models in Insurance
CFE-CMStatistics 2017, London, UK December 2017

A "New" Method to Model Data with Outliers
Internship final presentation, The Travelers Companies, St Paul, MN, USA August 2015

Contributed Presentations

Diagnostics for Regression Models with Mixed Insurance Claim Data
The 54th Actuarial Research Conference, Indianapolis, IN, USA August 2019

Diagnostics for Regression Models with Mixed Insurance Claim Data
The 23rd International Congress on Insurance: Mathematics and Economics, Munich, Germany July 2019

Multi-Peril Ratemaking for Property Insurance Using Longitudinal Data
The 4th European Actuarial Journal Conference, Leuven, Belgium September 2018

Nonparametric Estimation of Copulas with Discrete Outcomes
The 10th Conference in Actuarial Science & Finance on Samos, Samos, Greece June 2018

Copula Regression with Discrete Outcomes
The 51st Actuarial Research Conference, Minneapolis, MN, USA July 2016

Referee: *Insurance: Mathematics and Economics*, *Journal of Nonparametric Statistics*, *Risk Analysis*, *European Actuarial Journal*, *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, *Statistica Sinica*, *Journal of Multivariate Analysis*

Honors

Veni grant finalist 2019

A personal grant targeting outstanding young researchers, offered by the Dutch Research Council (NWO). The award rate is 10%.

Simons CRM Scholar 2018
Selected by the scholar-in-residence program of the Centre de recherches mathématiques (in Montreal, Canada) for research visit with financial support

Presentation Prize, 10th Conference in Actuarial Science & Finance on Samos 2018

Presentation Prize, Actuarial Research Conference 2016

Student Travel Award, Actuarial Research Conference 2016

Research Stays

McGill University, Montreal, Canada (3 months, with Christian Genest and Johanna Nešlehová)
February 2019 - April 2019

University of Wisconsin-Madison, Madison, US (1 week, with Peng Shi) March 2019

Technical University of Munich, Munich, Germany (1 week, with Claudia Czado) May 2018

Teaching Experience

Teaching Certificate
University Teaching Qualification (BKO), Dutch accredited teaching certificate for higher education
University of Amsterdam March 2018

Lecturer and Course Coordinator
Amsterdam School of Economics, University of Amsterdam

- Introduction Data Science: Data Preprocessing (BSc in Actuarial Science and Econometrics, 1st year) 2019
  Developed the new course for students with data science specialization
- Risk Management for Insurers and Pensions (MSc in Actuarial Science and Mathematical Finance) 2017, 2018, 2019

Teaching Assistant, led tutorials and computer lab sessions
Amsterdam School of Economics, University of Amsterdam

- Life Insurance Mathematics (BSc in Actuarial Science, 2nd year) 2017, 2018, 2019, 2020
- Introduction Actuarial Science and OR (BSc in Actuarial Science, 1st year) 2018, 2019
- Empirical Project (BSc in Actuarial Science, 2nd year) 2018, 2019

Master Thesis Supervision, supervised 10 master theses on various topics in insurance and finance
Amsterdam School of Economics, University of Amsterdam 2018, 2019, 2020

Bachelor Thesis Supervision, supervised 9 bachelor theses on various topics in insurance and finance
Amsterdam School of Economics, University of Amsterdam 2019, 2020

Volunteer
Developed glossaries for *Loss Data Analytics*, part of the Open Actuarial Textbooks Project 2019

Teaching Assistant, led discussions, held office hours, graded homework, exams and projects. Ranked top ten percent in TA evaluation.
Department of Statistics, University of Wisconsin-Madison

- STAT 349 (Intermediate, Undergraduate): Introduction to Time Series Spring 2015
- STAT 571 (Graduate): Statistical Methods for Bioscience Fall 2014

- STAT 310 (Intermediate, Undergraduate): Introduction to Probability and Mathematical Statistics Fall 2013
- STAT 371 (Introductory, Undergraduate): Introductory Applied Statistics for the Life Sciences Spring 2013
- STAT 301 (Introductory, Undergraduate): Intro-Statistical Methods Fall 2012

Head TA, supervised and helped other TAs to improve and ensure teaching excellence
Department of Statistics, University of Wisconsin-Madison Fall 2013, Spring 2015

Project Assistant
Risk and Insurance Department, University of Wisconsin-Madison Fall 2015 - Spring 2017

- Built website to provide additional learning materials such as data and code for *Predictive Modeling Applications in Actuarial Science*, a two volume series written for practicing actuaries for continuing education purpose.
- Helped build the materials for the course *Loss Model*. Created multimodal presentations such as interactive visualizations and built `R` tutorials.

Industry Experience

Advanced Analytics Intern
The Travelers Companies, St Paul, MN, USA June 2015 - August 2015

Languages

`R`, `Python`, `MatLab`

Last update: October 31, 2020