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Professor Himchan Jeong

Correspondence language: English

Contact Information

The primary information is denoted by (*)

Address

Primary Affiliation (*)

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Professor Himchan Jeong

Language Skills

Language	Read	Write	Speak	Understand	Peer Review
English	Yes	Yes	Yes	Yes	Yes
Korean	Yes	Yes	Yes	Yes	Yes

Degrees

- 2020/8 — Doctorate, Mathematics with Thesis in Actuarial Science, University of Connecticut

  Supervisors: Emiliano Valdez, 2016/8 - 2020/8

- 2016/8 — Master's Thesis, Statistics, Seoul National University

  Supervisors: Myunghee Cho Paik, 2015/8 - 2016/8

- 2012/8 — Bachelor's, Business Administration, Seoul National University

- 2012/8 — Bachelor's, Mathematics, Seoul National University

Recognitions

2020/4
DeLuca Graduate Teaching Award - 350
Univesity of Connecticut
Prize / Award
An award given to outstanding teaching assistants each year by UConn Math department.

2020/3
Teaching excellence from the Provost's Office for Fall 2019
Univesity of Connecticut
Honor
A letter from UConn Provost's office that congratulates and recognizes the achievement of UConn teaching assistants who excel in teaching on Fall 2019 teaching evaluations.

2019/7
Teaching excellence from the Provost's Office for Spring 2019
Univesity of Connecticut
Honor
A letter from UConn Provost's office that congratulates and recognizes the achievement of UConn teaching assistants who excel in teaching on Spring 2019 teaching evaluations.

2018/12
Risks 2019 Travel Awards - 800
Risks
Prize / Award
Awards supported travel for selected one postdoctoral fellow and one PhD student to present their research, in poster or oral presentation formats, at a scientific conference in 2019.

2018/7 - 2020/6	SOA James C. Hickman Doctoral Stipend - 40,000 Society of Actuaries Prize / Award A scholarship from the Society of Actuaries (SOA) given to competitive PhD students who are expected to pursue academic careers in the United States or Canada as a member of the SOA.

User Profile

Employment

2020/8	Assistant Professor Statistics and Actuarial Science, Simon Fraser University Full-time, Assistant Professor Tenure Status: Tenure Track
2016/8 - 2020/8	Graduate Assistant Mathematics, Storrs, Univesity of Connecticut Full-time Tenure Status: Non Tenure Track Taught various courses as a discussion leader as well as an instructor / Provided research assistance in the project “Applying data Mining Techniques in Actuarial Science”, supported by SOA Centers of Actuarial Excellence (CAE) Research Grant
2012/7 - 2015/1	Assistant Manager Long-term Maintenance Part, DB Insurance Helped maintaining and developing operating system for insurance product / Prepared monthly report of gross sales of insurance for regulatory authority / Provided educational material and seminar for employees about the system and regulation

Research Funding History

Awarded [n=1]

2021/4 - 2026/3 Principal Investigator	Insurance ratemaking with consideration of dynamic credibility, Grant **Funding Sources:** Natural Sciences and Engineering Research Council of Canada (NSERC) Discovery Grants Program - Individual Total Funding - 102,500 Portion of Funding Received - 102,500 Funding Competitive?: Yes

Student/Postdoctoral Supervision

Master’s Thesis [n=1]

2021/9 - 2023/8 Academic Advisor	Hashan Peiris (In Progress) , Simon Fraser University Student Degree Expected Date: 2023/8 Thesis/Project Title: Prediction of auto insurance claim via data integration Present Position: Master student, Simon Fraser University

Event Administration

2020/12 - 2022/1	Co-organizer, BIRS 2022 Conference - Emerging Insights in Insurance Statistics (22w5119), Conference, 2022/1 - 2022/1
2019/8 - 2020/3	Organizer, SIGMA Seminar, Seminar, 2019/8 - 2020/3

Committee Memberships

2021/9	Committee Member, SOA Exam QFI QF committee, Society of Actuaries Writing and grading exam questions for an SOA exam, Quantitative Finance in FSA-Quantitative Finance and Investment track
2019/6	Committee Member, SOA Exam GI RR committee, Society of Actuaries Writing and grading exam questions for an SOA exam, Ratemaking and Reserving in FSA- General Insurance track

Other Memberships

2019/3	Fellow, Society of Actuaries

Presentations

1. (2021). Predictive compound risk models with dependence. Department of Statistics and Actuarial Science Seminar, Soongsil University, Seoul, Korea, Republic of
   Main Audience: Researcher
   Invited?: Yes, Keynote?: No
2. (2021). Approximation of zero-inflated Poisson credibility premium via variational Bayes. 2021 Special Seminar of Korean Academy of Actuarial Science, Seoul, Korea, Republic of
   Main Audience: Researcher
   Invited?: Yes, Keynote?: Yes
3. (2021). A non-convex regularization approach for stable estimation of loss development factors. Department of Statistics Seminar, Seoul National University, Seoul, Korea, Republic of
   Main Audience: Researcher
   Invited?: Yes, Keynote?: No
4. (2021). Approximation of zero-inflated Poisson credibility premium via variational Bayes. The 56th Actuarial Research Conference, Chicago, United States
   Main Audience: Researcher
   Invited?: No, Keynote?: No
5. (2021). Equity Indexed Annuities with rebates. 24th International Congress on Insurance: Mathematics and Economics, Urbana, United States
   Main Audience: Researcher
   Invited?: No, Keynote?: No
6. (2021). A Non-convex Regularization Approach for Stable Estimation of Loss Development Factors. SIAM FM21 Conference, Philadelphia, United States
   Main Audience: Researcher
   Invited?: No, Keynote?: No

7. (2021). A non-convex regularization approach for stable estimation of loss development factors. Department of Statistics Seminar, Ewha Womans University, Seoul, Korea, Republic of
Main Audience: Researcher
Invited?: Yes, Keynote?: No
8. (2020). Testing for random effects in compound risk models via Bregman divergence. 2020 Actuarial Research Conference, Lincoln, United States
Main Audience: Researcher
Invited?: No, Keynote?: No
9. (2020). A regularization approach for stable estimation of loss development factors. Online International Conference in Actuarial science, data science and finance, Lyon, France
Main Audience: Researcher
Invited?: No, Keynote?: No
10. (2020). Applications of random effects in dependent compound risk models. London School of Economics (LSE) Actuarial Science Seminar Series, London, United Kingdom
Main Audience: Researcher
Invited?: Yes, Keynote?: No
11. (2019). Testing for random effects in compound risk models via Bregman divergence. Simon Conference for Young Researcher in Risk Management and Insurance, East Lansing, United States
Main Audience: Researcher
Invited?: No, Keynote?: No
12. (2019). Premium optimization with policyholder loyalty. The 3rd International Congress on Actuarial Science and Quantitative Finance, Manizales, Colombia
Main Audience: Researcher
Invited?: No, Keynote?: No
13. (2019). Predictive compound random effects models for dependent frequency and severity. 2019 Spring Conference of Korean Statistical Society, Chuncheon, Korea, Republic of
Main Audience: Researcher
Invited?: No, Keynote?: No
14. (2019). Premium optimization with policyholder loyalty. The 54th Actuarial Research Conference, Indianapolis, United States
Main Audience: Researcher
Invited?: No, Keynote?: No
15. (2019). Predictive compound random effects models for dependent frequency and severity. The 23rd International Congress on Insurance: Mathematics and Economics, Munich, Germany
Main Audience: Researcher
Invited?: No, Keynote?: No
16. (2018). Ratemaking application of Bayesian LASSO with conjugate hyperprior. The 53rd Actuarial Research Conference, London, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
17. (2018). Ratemaking application of Bayesian LASSO with conjugate hyperprior. 2018 Spring Conference of Korean Statistical Society, Busan, Korea, Republic of
Main Audience: Researcher
Invited?: No, Keynote?: No
18. (2017). A predictive random effects model of dependent claims frequency and severity. Advances in Predictive Analytics (APA) Conference, Waterloo, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No

19. (2015). Simple Compound Risk Model with Dependent Structure and its application to Bonus-Malus System. 2015 Fall Conference of Korean Statistical Society, Yongin, Korea, Republic of
Main Audience: Researcher
Invited?: No, Keynote?: No

Publications

Journal Articles

1. George Tzougas and Himchan Jeong. (2021). EM estimation for the Exponential Generalized Inverse Gaussian Regression model with varying dispersion and shape for modelling the aggregate claim amount. Risks. 9(1): 1-19.
Published
Refereed?: Yes, Open Access?: Yes

2. Himchan Jeong, George Tzougas, Tsz Chai Fung. (2021). Multivariate claim count regression model with varying dispersion and dependence parameters. Journal of the Royal Statistical Society: Series A.
Revision Requested
Refereed?: Yes, Open Access?: No

3. Himchan Jeong, Hyunwoong Chang, and Emiliano A. Valdez. (2021). A non-convex regularization approach for stable estimation of loss development factors. Scandinavian Actuarial Journal.
Published
Refereed?: Yes

4. Rosy Oh, Himchan Jeong, Jaeyoun Ahn, Emiliano A. Valdez. (2021). A multi-year microlevel collective risk model. Insurance: Mathematics and Economics. 100: 309-328.
Published
Refereed?: Yes, Open Access?: No

5. Jaeyoun Ahn, Himchan Jeong, Yang Lu. (2021). On the ordering of credibility factors. Insurance: Mathematics and Economics.
Revision Requested
Refereed?: Yes, Open Access?: No

6. Tianxing Yan, Himchan Jeong. (2021). Posterior ratemaking of compound loss using longitudinal data with EM algorithm. The Journal of Risk Management.
Submitted
Refereed?: No, Open Access?: No

7. Himchan Jeong and Emiliano A. Valdez. (2020). Bayesian credibility premium with GB2 copulas. Dependence Modeling. 8(1): 157-171.
Published
Refereed?: Yes, Open Access?: Yes

8. Elizabeth D. Schifano, Himchan Jeong, Ved Deshpande and Dipak K. Dey. (2020). Fully and empirical Bayes approaches to estimating copula-based models for bivariate mixed outcomes using Hamiltonian Monte Carlo. TEST.
Published
Refereed?: Yes, Open Access?: No

9. Rosy Oh, Himchan Jeong, Jaeyoun Ahn, and Emiliano A. Valdez. (2020). On a multi-year collective risk model using copulas. Insurance: Mathematics and Economics.
Revision Requested
Refereed?: Yes

10. Himchan Jeong and Emiliano A. Valdez. (2020). Predictive compound risk models with dependence. Insurance: Mathematics and Economics. 94: 182-195.
    Published
    Refereed?: Yes, Open Access?: No
11. Himchan Jeong and Dipak K. Dey. (2020). Multi-peril frequency credibility premium via shared random effects. Variance.
    Submitted
    Refereed?: No
12. Himchan Jeong. (2020). Testing for random effects in compound risk models via Bregman divergence. ASTIN Bulletin: The Journal of the IAA. 50(3): 777-798.
    Published
    Refereed?: Yes, Open Access?: No
13. Himchan Jeong, Jaeyoun Ahn, Sojung Park, Emiliano A. Valdez. (2020). Generalized linear mixed models (GLMMs) for dependent compound risk models. Variance.
    In Press
    Refereed?: Yes, Open Access?: Yes
14. Himchan Jeong and Dipak K. Dey. (2020). Application of vine copula for multi-line insurance reserving. Risks. 8(4)
    Published
    Refereed?: Yes, Open Access?: Yes
15. Himchan Jeong, Guojun Gan, Emiliano A. Valdez. (2018). Association rules for understanding policyholder lapse. Risks. 6(3)
    Published
    Refereed?: Yes, Open Access?: Yes