Professor Himchan Jeong

Correspondence language: English

Contact Information

The primary information is denoted by (*)

Address

Primary Affiliation (*)

8888 University Drive
Department of Statistics & Actuarial Science
Simon Fraser University
Burnaby British Columbia V5A 1S6
Canada

Telephone

Mobile (*) 1-860-8567103

Email

Work (*) himchan.jeong@uconn.edu

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

Event Administration

2019/8 - 2020/3	Organizer, SIGMA Seminar, Seminar, 2019/8 - 2020/3

Committee Memberships

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

Presentations

1. (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

2. (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

3. (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

4. (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

5. (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

6. (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

7. (2019). Premium optimization with policyholder loyalty. The 54th Actuarial Research Conference, Indianapolis, United States
Main Audience: Researcher
Invited?: No, Keynote?: No

8. (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

9. (2018). Ratemaking application of Bayesian LASSO with conjugate hyperprior. The 53rd Actuarial Research Conference, London, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No

10. (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

11. (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

12. (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. 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
2. 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
3. Rosy Oh, Himchan Jeong, Jaeyoun Ahn, and Emiliano A. Valdez. (2020). On a multi-year collective risk model using copulas. Insurance: Mathematics and Economics.
   Submitted
   Refereed?: No
4. 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
5. Himchan Jeong. (2020). Multi-peril frequency credibility premium via shared random effects. ASTIN Bulletin: The Journal of the IAA.
   Submitted
   Refereed?: No
6. Himchan Jeong. (2020). Testing for random effects in compound risk models via Bregman divergence. ASTIN Bulletin: The Journal of the IAA.
   In Press
   Refereed?: Yes, Open Access?: No
7. 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
8. Himchan Jeong, Hyunwoong Chang, and Emiliano A. Valdez. (2020). A non-convex regularization approach for stable estimation of loss development factors. Scandinavian Actuarial Journal.
   Submitted
   Refereed?: No
9. Himchan Jeong and Dipak K. Dey. (2020). Application of vine copula for multi-line insurance reserving. Risks.
   Submitted
   Refereed?: No
10. Himchan Jeong, Guojun Gan, Emiliano A. Valdez. (2018). Association rules for understanding policyholder lapse. Risks. 6(3)
    Published
    Refereed?: Yes, Open Access?: Yes