

April 18, 2017 --- Portland Actuarial Club Luncheon

Title:

"Application of Survival Analysis in Modelling Insurance Attrition"

Speaker

Jong S. Kim

When: Tuesday, April 18th, 2017 from noon to 1:30 pm

Where: Sentinel Hotel – Renaissance Room, 614 SW 11th Ave. Portland, OR 97205

RSVP: Please RSVP by **Thursday, April 13th at 10:00 am** using our website:

www.PortlandActuarialClub.org/contact/rsvp

Description

Jong S. Kim, Ph.D, Professor of Statistics, Fariborz Maseeh Dept. of Math & Stat, PSU, is a statistician with 18 years of experience in teaching, research, and consulting. He has publications in journals or books such as Journal of the Royal Statistical Society - **B**, Statistica Sinica, Computational Statistics and Data Analysis, Biometrical Journal, Journal of Clinical Oncology, European Journal of Radiology, American Journal of Epidemiology, Annals of Surgical Oncology, Gastric Cancer, Lung Cancer, Chest, Biophysical Chemistry, Journal of Social Service Research, Economic Systems, and Survival Analysis Using S: Analysis of Time-to-Event Data among others. His interests include survival analysis, computational and graphical statistics, longitudinal studies, medical and epidemiological data analysis, econometrics and finance, and experimental design and regression analysis.

Introduce survival analysis and show a case study to estimate insurance attrition. Topics include censored data, difference between survival analysis and the classical methods for uncensored data, Kaplan-Meier estimator of survivor function, log-rank test, Cox proportional hazards models, time-dependent covariates. We will go through Dr. Luyang Fu's simulated case study: "Estimating Insurance Attrition Using Survival Analysis".