Yu (Jack) Luo
ASA, MAAA, PhD
Associate Actuary

CURRENT RESPONSIBILITY

Jack Luo is an associate actuary with the Seattle office of Milliman. He joined the firm in 2000, after completing his PhD in actuarial science.

EXPERIENCE

Jack works primarily on projects that involve corporate modeling. He has been an important team member to build corporate models for large Japanese insurers, as well as models for Chinese and Latin America products. He is a skilled user of MG-ALFA®, Milliman's pricing and projection system.

Jack is also a key member of the Milliman team working in the Chinese market. His local market knowledge, language skills, and cultural knowledge make him an invaluable member of the team.

Jack served as a member of SOA's Credibility Project Oversight Group and was a contributing author to the Credibility Theory Practice Note.

Prior to joining Milliman, Jack worked on several graduate school research projects in credibility theory and modeling.

PUBLICATIONS

"Credibility Ratemaking using Collateral Information," Co-authored with Edward (Jed) E. Frees and Virginia R. Young, Scandinavian Actuarial Journal, 6 (2004), pp. 448-461.

"Modern Statistical Methods in Credibility Theory," PhD Dissertation, School of Business, University of Wisconsin-Madison, 2001.

"Case Studies Using Panel Data Models," Co-authored with Edward (Jed) E. Frees and Virginia R. Young, North American Actuarial Journal, October 2001.

"A Longitudinal Data Analysis Interpretation of Credibility Models," Co-authored with Edward (Jed) E. Frees and Virginia R. Young, Insurance: Mathematics and Economics, 24 (1999), pp. 229-247. (Winner of the Society of Actuaries 1998 Edward A. Lew Award.)

PROFESSIONAL DESIGNATIONS

- Associate, Society of Actuaries
- Member, American Academy of Actuaries

EDUCATION

- BS, Mathematics, Nankai University, China
- MS, Mathematics, Nankai University, China
- PhD, Actuarial Science, University of Wisconsin-Madison