

GREG DIETZEN

FCAS, MAAA

Consulting Actuary

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Current Responsibility

Greg Dietzen is a property and casualty consulting actuary. He is based in the San Francisco office of Milliman and joined the firm in 2015.

Professional Work Experience

Greg is actively involved in property insurance ratemaking and product development, particularly for catastrophe-exposed lines of businesses. He manages the San Francisco office's flood R&D efforts. Greg's areas of expertise include:

- Rate and product development for private passenger automobile, homeowners, and private flood lines, including development of new rates and improved segmentation of current rates by utilizing traditional actuarial methods and other predictive modeling techniques such as Generalized Linear Models
- Catastrophic risk analysis, including catastrophe model review and validation
- Incorporation of Geographic Information Systems (GIS) data into rate development, underwriting, and portfolio visualization
- Rate adequacy analyses, including on-leveling premium to current rates, calculating policyholder dislocation as a result of proposed rate changes, and calculating premium and coverage trends
- Multi-state implementation of major rating plan updates and new programs

Prior to joining Milliman, Greg was an actuary with GEICO, specializing in private passenger automobile ratemaking.

Professional Designations

- Fellow, Casualty Actuarial Society
- Member, American Academy of Actuaries

Education

- BS, Mathematics, United States Naval Academy
- SM, Mechanical Engineering, Massachusetts Institute of Technology

Presentations and Publications

Greg has given presentations on the validation and use of catastrophe models, consumer demand in the flood insurance market, impacts of sea level rise on coastal communities, and the use of GIS in catastrophe ratemaking. Greg has published an article about the validation and use of catastrophe models.