Lehrstuhl für Finanzmathematik
Fakultät für Mathematik
Technische Universität München

# Announcement SoSe 2017 Advanced Seminar

# Emil Gumbel's contributions to Actuarial Science

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**Area: / Modulnr.:** Mathematical Finance/ MA6015

**Course Structure:** Seminar

**Content:** The Statistician Emil Gumbel (born in 1891 in Munich, died in 1966 in New York) is well known for his contributions to extreme-value theory, a methodology repeatedly used in actuarial science. Besides, he was an early contributor to the area of multivariate statistics (particularly bivariate frailty models). Moreover, he did fundamental research on social statistics, mortality tables, and probability laws for life times. All areas are used in today's industry practice. The aim of this seminar is to look into the historical references as well as into today's applications of the discussed theory.

**Audience:** MSc Mathematik, MSc Mathematical Finance and Actuarial Science; max. 6 Participants

**Prerequisite:** Advanced knowledge of Probability and Statistics, provided e.g. in lectures like "Financial Engineering with Copulas", "Quantitative Risk Management", "Extreme Value Theory", "Copula: Foundations and Applications", "Multivariate Statistics", "Vine copulas and their application" is recommended.

**Certificate:** 3 ECTS

**Location:** t.b.a. (for further information please visit our homepage at www.math-finance.ma.tum.de)