Zentrum Mathematik
Lehrstuhl für
für Finanzmathematik

Technische Universität München

Announcement WiSe 2015/16
Advanced Seminar

Risk management in insurance

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Content:	The insurance industry is in the progress of significant changes in its risk management and premium calculation practice, among others due to new regulation (Solvency II), the demographic change, an increase of extreme events (adverse weather events, high volatility in financial markets, etc.), new products, and the prevailing low interest rate regime. In this seminar we discuss a series of academic papers addressing the above-mentioned practical issues from a mathematical perspective. This will provide interesting insight to recent developments in the insurance sector from an academic as well as a practical perspective.
Continued next Semester:	No
Audience:	max. 6 Master students
Prerequisite:	MA3702 (Continuous time finance) and lectures in actuarial science
Literature:	TBA
Certificate:	3 CP
Seminar information:	For further information on the preliminary meeting to the seminar (Seminarvorbesprechung).