Risk Management in Insurance
Advanced Seminar (WS 2015/16)

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Chair of Mathematical Finance
Technische Universität München
Risk Management in Insurance
Schedule and Organizational Matters

Kickoff
Monday, 20th July 2015

Presentations
January 2016

Projects
• You may choose your top 3 from 6 different projects
• The projects will be assigned based on these choices and your prior knowledge

Grades
Your grade will be based on
• Your comprehension of the problem statement and the proposed solution
• The quality of your presentation
• Your ability to work independently
1. **Operational Risk**
Prerequisites: Knowledge of Extreme-Value-Theory


2. **Risk Aggregation: The SCR Square Root Formula**
Prerequisites: Knowledge of Copula theory

Risk Management in Insurance
Projects - Tobias Bienek

3. Solvency II: Standard Formula vs. Internal Risk Models
Prerequisites: Continuous Time Finance, Fixed Income Markets


4. Solvency II: The Best Estimate of Liabilities
Prerequisites: Continuous Time Finance, Fixed Income Markets


5. Liability Driven Investments
Prerequisites: Portfolio Analysis

6. Portfolio Optimization under Solvency II
Prerequisites: Portfolio Analysis
Thank you for your attention.