In the Summer term 2015/16 Prof. Dr. An Chen and Dr. Thai Nguyen are going to offer the following seminar:

**Special aspects of insurance economics (master)**

**Content**

In this seminar, we are going to focus on some topics in **life insurance**. We are dealing with the fair valuation and risk management of equity linked life insurance products and different types of risk inherent in these products, particularly **mortality and longevity risk**. The seminar is based on scientific papers that summarize recent results in this area.

**Target group**

The seminar is suitable for Master students in **Wirtschaftsmathematik, Wirtschaftswissenschaften or Finance**. Previous knowledge in **Personenversicherungsmathematik, Insurance Economics and Finanzmathematik 1** are helpful.

**Seminar performance**

The seminar performance consists of three parts:

- A seminar presentation about a selected topic with a presentation of the results and some application examples and the moderation of the following discussion. Duration of the presentation: 90 minutes (including discussion). The topics of the presentations are generally assigned to groups of participants. The presentation is a performance of the whole group.
- A written formulation of the presentation documents as a support for the participants of a maximum length of three pages. Delivery of the presentation documents: at least one week before the presentation via e-mail to thai.nguyen@uni-ulm.de. The creation of the presentation documents is a performance of the whole group.
- Active participation in this seminar.

Based on the performance, every participant will be credited with an internal grade.

**Seminar date**

This seminar takes place as a block seminar. The attendance at all seminar dates is required.
Possible topics:


Registration

If you are interested, simply contact Thai Nguyen (thai.nguyen@uni-ulm.de) by (at the latest) **January 15, 2016** with the following information:

- name
- subject of study, number of semesters
- current overview of grades
- Which lectures have you already heard in Actuarial Science, Financial Mathematics and Finance (including the current semester)?
Further information

If you have any questions, please contact

- Prof. Dr. An Chen (email: an.chen@uni-ulm.de)
- Dr. Thai Nguyen (email: thai.nguyen@uni-ulm.de)

or visit the homepage of the Institute of Insurance Science [http://www.uni-ulm.de/ivw](http://www.uni-ulm.de/ivw).