In the summer term 2017 Prof. Dr. An Chen and Dr. Matthias Börger 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 specifically **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* or *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 an.chen@uni-ulm.de. The creation of the presentation documents is a performance of the whole group.
- Active participation in this seminar.

### Seminar date

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

6. Barsotti, Milhaud, Salhi: Lapse risk in life insurance: Correlation and contagion effects among policyholders' behaviors (IME, 71: 317-331, 2016)

### Registration

Seminar seats will be allocated by the new, web-based software for all economics institutes in Ulm. Please sign-up and then log-in with your Ulm University email address here:

http://www.econulm.de:3838/semapps/stud_en/  
(English version)

http://www.econulm.de:3838/semapps/stud_de/  
(German version)

You can enter there your preferences over seminars from 21.01.2017 to 29.01.2017.

### Further information

If you have any questions, please contact

- Prof. Dr. An Chen (email: an.chen@uni-ulm.de)
- Dr Mattahias Börger (email: M.Boerger@ifa-ulm.de)

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