In the winter term 2017/18 Prof. Dr. An Chen and Dr. Peter Hieber are going to offer the following seminar:

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

### Content

This seminar focuses on **life and pension insurance**. We mainly deal with the fair valuation and risk management of equity linked life insurance products. We consider and model the different types of risk inherent in these products with a focus on **financial market risks**. 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 I** are helpful.

### Seminar performance

Typically, seminar papers are distributed to a **group of 2 students**.

The seminar performance consists of three parts:

- **A seminar presentation** about a selected topic. The presentation typically includes some **theoretical derivations / model introduction** and some **numerical part** that applies the results in a realistic setup.
  
  Duration of the presentation: 90 minutes (including discussion).

- **A written formulation** of the presentation documents as a support for the participants of a maximum length of **two pages**.

  Delivery of the presentation documents: at least one week before the presentation via e-mail to peter.hieber@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**.
Seminar papers


Registration

If you are interested, use one of the following web-pages:

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

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

You can submit you preferences from Saturday, June 24th 2017 until Saturday, July 1st 2017.

A preliminary seminar meeting will take place on July, 21, 2017, 9a.m., at the Institute of Insurance Science (room 1.68, HeHo 20).

Further information

If you have any questions, please contact

• Dr. Peter Hieber (email: peter.hieber@uni-ulm.de)