In the winter term 2015/16 Dr. Thai Nguyen and Stefan Schelling are going to offer the following seminar:

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

**Content**

In this seminar, we are going to focus on some topics in insurance mathematics. We are specifically dealing with decisions under uncertainty, risk measures and premium principles and their use and foundations in actuarial science. The seminar is based on scientific papers that summarize recent results in this area.

It is possible to work on self-proposed topics.

**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 stefan.schelling@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 papers


### Registration

If you are interested, simply contact Stefan Schelling ([stefan.schelling@uni-ulm.de](mailto:stefan.schelling@uni-ulm.de)) by (at the latest) **October 12th 2015** 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
• Stefan Schelling (email: stefan.schelling@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.