

Courses

A key issue of my lectures is mathematical modeling and applications in insurance (and finance). Here come the titles of a sample of courses I gave in this area at the University of Munich during the last few years.

- **Statistical Methods in Insurance**

basics of data analysis, point estimation and hypotheses testing, credibility, linear models, time series analysis, chain ladder, data mining, bootstrapping, ...

- **Credit Risk**

basics of credit risk management, modeling correlated defaults, sector models, CreditRisk⁺, dynamic intensity models, risk measures and capital allocation, ccredit derivatives, Basel II and Solvency II,...

- **Linear Models in Insurance**

basics of linear models, introduction to General Linear Models (GLMs), GLMs in insurance, estimation of Stornowahrscheinlichkeiten, change point analysis and GLMs,...

- **Statistical Tools in Insurance**

basic statistical tools in insurance, estimation and testing methods, ML- estimation, credibility, PP- and QQ - plots, VaR, expected shortfall, ...

- **Extreme Value Theory and Applications in Insurance**

maximum domain of attraction, heavy tailed distribution, tail and quantile estimation, generalized extreme value distribution,...

- **Risk Theory**

the ruin problem, Cramer-Lundberg theory, ruin theory for heavy tailed distributions, large claim index, ...

- **Mathematical Statistics**

basic course on statistics

- **Mathematical Finance**

basic course on finance

The courses are also listed on my web page

<http://www.mathematik.uni-muenchen.de/personen/rost.php>

I also supervised seminars e.g. on **Subsampling**, **Copulas**, **Equilibrium Theory**, **Bootstrapping** or **Risk Theory**.