Apl. Prof. Dr. Daniel Rost

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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, cdedit derivatrives, 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**.