

Announcement SoSe 2022

Lecture in Mathematical Finance

Case Studies Insurance Mathematics

Modeling unit-linked life insurance products

Prof. Dr. Jochen Russ, Dr. Stefan Graf

Area: / Modulnr.: Insurance Mathematics / MA5726

Course Structure: Lecture: 2h Case Studies: 2h

Registration: If you are interested in this course send **by April 30, 2022** an email to Markus Wahl (markus.wahl@tum.de) indicating your interest. Include the following information:

- Your current study program / semester
- The courses you attended in Probability / Actuarial Science / Mathematical Finance including grades
- Preferences regarding student group members (if any)

The **number of participants to this course is limited to 16.**

Content: This course consists of a lecture part (3 lecture dates) and 4 case studies that are to be prepared in group work (2-4 students). The course introduces the main unit-linked life insurance products, their risk management and valuation. In the case studies, different retirement products are implemented, analysed and compared. The course includes an introduction to VBA-programming.

Audience: MSc Mathematics, Mathematical Finance and Actuarial Science

Prerequisites (recommended):
Insurance mathematics 2 (can be taken at the same time).

Certificate: Oral exam (presentation of cases + questions), 5 ECTS

Location and Time: see TUMonline