Zentrum Mathematik
Lehrstuhl für
Finanzmathematik

Technische Universität München

Announcement WiSe 2022/2023

Advanced Seminar
Survival Analysis in Credit Risk

Prof. Dr. Aleksey Min

Area: / Modulnr.: Mathematical Finance/ MA6015

Content: This seminar is based upon a list of recent papers on survival analysis and its application in credit risk. Each participant presents one of the selected papers. This provides a broad overview to all participants on survival analysis, its applications, and the historical development of the topic.

Continued next Semester: No

Audience: max. 4 master students

Prerequisite: Advanced knowledge of probability and statistics is recommended

Literature:

1. **Csörgo (1988)**. Estimation in the proportional hazards model of random censorship. Statistics 19, pp. 437-463.
2. **Pelaez et al. (2022)**. Probability of default estimation in credit risk using mixture cure models. Preprint. https://dm.udc.es/modes/en/node/190?q=en/node/191
3. **Ciochetti (2003)**. A proportional hazards model of commercial mortgage default with originator bias. Journal of Real Estate and Economics 27, pp. 5-23.
4. **Zheng and Klein (1995).** Estimates of marginal survival for dependent competing risks based on an assumed copula. Biometrika 82. Pp. 127-138.

Certificate: 3 CP

Seminar information: The preliminary online-meeting to the Seminar (Online Seminarvorbesprechung) will take place on **June 24, at 17:00** in ZOOM. Please write an e-mail to **min@tum.de** to get an access to this ZOOM-meeting.