

Contact

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Organizing Committee

Prof. Dr. Stefan Weber

Der Workshop wird von der Deutschen
Aktuarvereinigung als Weiterbildungs-
veranstaltung anerkannt.



Leibniz
Universität
Hannover

Workshop on Insurance and Financial Mathematics

Evening Lectures

Wednesday

A Least-Squares Monte Carlo Framework in Proxy Modeling of Life Insurance Companies

Prof. Korn obtained his Ph.D. in Mathematics in 1993 at Johannes Gutenberg Universität Mainz (Germany) where he also did his Habilitation in 1997. Since April 1999 he holds a professorship (from 2001 onwards a full professorship) at Technische Universität Kaiserslautern. In 2000 he founded the Financial Mathematics Department at Fraunhofer Institute for Industrial Mathematics (ITWM) in Kaiserslautern which he headed for several years. He has been guest professor at Université Louis Pasteur in Strasbourg (France) twice and has received several offers from various German universities. Since 2003 he is a member of the board of the German society for actuarial and financial mathematics (DGVM) which he has been heading from 2015 until 2019.



Speaker
Prof. Dr.
Ralf Korn

His research interests include all aspects of financial and insurance mathematics, in particular portfolio optimization, computational finance, risk management, and various other applications of stochastics in engineering and natural sciences. He has published more than 100 papers in refereed journals and 9 books.

Location

Talanx AG
Riethorst 2
30659 Hannover



Foto: fotolia/artfocus

19 June 2019

17:50

Regime Switching Rough Heston Model

Ludger Overbeck holds a Professorship of Applied Mathematics at the University of Giessen in Germany. His academic interests are Stochastic Analysis, Mathematical Finance and Quantitative Methods in Risk Management. He is consulting several financial institutions in the area of risk management, portfolio management, financial engineering and pricing of structured products.

Before Ludger took his professorship in 2003, he was working for almost 10 years with Deutsche Bank in Risk Analytics and with Deutsche Bundesbank in the banking supervision department.

He publishes in many academic and



**Speaker Prof.
Dr. Ludger
Overbeck**

applied journals. Together with Christian Bluhm and Christoph Wagner he wrote a book on credit risk modeling and together with Christian Bluhm a book on structured credit products. Ludger holds a Ph.D. in Probability Theory and Habilitations in Applied Mathematics from the University of Bonn and in Economics from the University of Frankfurt.

The workshop is free and open to all interested participants. Please register for the workshop until 12 June 2019: sekretariat@stochastik.uni-hannover.de

Wednesday 19 June 2019 17:50

- 17:50 Opening
- 18:00 Lecture 1
- 18:45 Lecture 2
- 19:30 Champagne Reception