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ALBERT-LUDWIGS-
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The Freiburg-Strasbourg research group on Financial and Actuarial Mathematics

FINANZ
MATHE
MATIK

Invitation to our workshop

11.00 Hans-Jörg Albrecher
On multi-dimensional ruin and dividend problems

12.00 Thorsten Schmidt
Pricing rules for variable annuities

Tuesday, 5th of February, 10.00

FRIAS, Alberstr. 9, 79104 Freiburg, Groer Seminarraum

Abstract HJ Albrecher

We give an overview of some recent developments in insurance risk theory in several dimensions. Among the topics covered are optimal stochastic control problems for the optimal dividend problem in higher dimensions, as well as challenges in the identification of dependence structures in multivariate portfolios.

Abstract T. Schmidt

We discuss pricing mechanisms developed in our working group.