

Joint PhD Colloquium in Statistics and Stochastics



Universität
Bremen



PARIS
LODRON
UNIVERSITÄT
SALZBURG



University of Bremen
Paris Lodron University of Salzburg
Carl von Ossietzky University, Oldenburg

September 20-21, 2021

Joint PhD Colloquium in Statistics
and Stochastics



Monday, September 20, 2021

8:45 – 9:00 Welcome
Thorsten Dickhaus, University of Bremen

Block 1: Risk Modeling

Chair: *Arne Bathke*, Salzburg University

9:00 – 9:45 *Julian Jetses*, Oldenburg University:
Surplus participation in life insurance:
A review and a look forward

9:45 – 10:30 *Solveig Flaig*, Oldenburg University:
GAN as an ESG for market risk modelling

10:30 – 10:45 Coffee Break



Block 2: Conditional Models

Chair: *Peter Ruckdeschel*, Oldenburg University

- 10:45 – 11:30 *Anh-Tuan Hoang*, University of Bremen:
Multiple testing of partial conjunction null hypotheses with
conditional p-values based on combination test statistics
- 11:30 – 12:15 *Thimo Kasper*, Salzburg University:
On weak conditional convergence of bivariate Archimedean and
Extreme Value copulas, and consequences to nonparametric
estimation
- 12:15 – 13:30 Lunch Break



Block 3: Classification

Chair: *Wolfgang Trutschnig*, Salzburg University

- 13:30 – 14:15 *Christina Kranzinger*, Salzburg University:
Classification of human motion primitives in sports
- 14:15 – 15:00 *Pascal Rink*, University of Bremen:
MaxT Bootstrap Tilting Confidence Intervals



Tuesday, September 21, 2021

Block 4: Dependence Estimation

Chair: *Werner Brannath*, University of Bremen

- 9:00 – 9:45 *Florian Griessenberger*, Salzburg University:
Quantifying and estimating asymmetric dependence
- 9:45 – 10:30 *Vladimir Vutov*, University of Bremen:
Multiple two-sample testing under arbitrary correlation
dependency with an application in imaging mass spectrometry
- 10:30 – 10:45 Coffee Break



Block 5: Stochastic Processes

Chair: *Gero Junike*, Oldenburg University

10:45 – 11:30 *Jannes Tjark Rastedt*, Oldenburg University:
Actuarial calculations for reserve-dependent payments in life insurance under information shrinkage

11:30 – 12:15 *Marco Tschimpke*, Salzburg University:
Markov product invariance in classes of bivariate copulas characterized by univariate functions

12:20 – 12:30 Farewell
Thorsten Dickhaus, University of Bremen

