Joint PhD Seminar in Statistics, Actuarial and Financial Mathematics

Universität Bremen*

UCL Université catholique de Louvain

Carl von Ossietzky Universität Oldenburg

Joint PhD Seminar in Statistics, Actuarial and Financial Mathematics

Bremen University
Université catholique de Louvain,
Louvain-la-Neuve
Carl von Ossietzky University, Oldenburg

Oldenburg, May 25 and 26, 2018

Contents and Timeline: Friday, May 25, 2018

08:50 - 09:00 Welcome — *Marcus Christiansen*, UO

Block 1 — Chair: *Michel Denuit*, UCL

09:00 - 09:35 *Nathalie Lucas*, UCL:
Actuarial models for health and disability insurance

09:45 - 10:20 *Marius Pluhar*, UO:
Finding Markovian models for insurance processes by expanding state spaces

10:30 - 11:00 Coffee Break

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Contents and Timeline: Friday, May 25, 2018

Block 2 — Chair: *Werner Brannath*, UB

11:00 - 11:35 *Florian Pechon*, UCL:
MTPL Insurance from a household perspective

11:45 - 12:20 *Charlie Hillner*, UB:
Group sequential designs controlling the population-wise error rate

12:30 - 14:00 Lunch Break (University Cafeteria)

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Contents and Timeline: Friday, May 25, 2018

Block 3 — Chair: *Catherine Legrand*, UCL

14:00 - 14:35 *Antoine Soetewey*, UCL:
Life and Health Actuarial Pricing: a Biostatistics Approach

14:45 - 15:20 *André Lüschen* , UB:
Quantification of treatment effect variability and its use for subgroup analyses

15:30 - 16:00 Coffee Break

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Contents and Timeline: Friday, May 25, 2018

Block 4 — Chair: *Peter Ruckdeschel*, UO

16:00 - 16:35 *Tino Werner*, UO:
Asymptotic linearity, robustness and sparsity: From regularized regression to ranking

16:45 - 17:20 *Jonathan von Schroeder*, UB:
Efficient Computation of the CDF of Order Statistics

18:30 - 20:30 Dinner at Casa Vecchia,
Kleine Kirchenstraße 8, 23122 Oldenburg

Contents and Timeline: Saturday, May 26, 2018

Block 5 — Chair: *Thorsten Dickhaus*, UB

09:00 - 09:35 *Janine Witte*, UB:
Generalised IDA - estimating causal effects from cohort data under model uncertainty

09:45 - 10:05 *Natalia Sirotko-Sibirskaya*, UB:
Frequency-Domain Model Selection in Dynamic Factor Models

10:15 - 10:45 Coffee Break

Contents and Timeline: Saturday, May 26, 2018

Block 6 — Chair: *Angelika May*, UO

10:45 - 11:05 *André Neumann*, UB:
Multivariate multiple test procedures based on Bernstein copula estimation

11:15 - 11:50 *Jörg Thomas Best*, UO:
Examination of the L^2-closedness of a space of stochastic integrals

12:00 - 12:10 Closing Session — *Marcus Christiansen*, UO

12:30 - 13:30 Lunch Break at AliBaba,
Ammerländer Heerstraße 120, 26129 Oldenburg

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