Joint PhD Seminar in Statistics, Financial and Actuarial Mathematics

Universität Bremen

TECHNISCHE UNIVERSITÄT KAISERSLAUTERN

ZeSOB

Carl von Ossietzky Universität Oldenburg

Fraunhofer ITWM

Joint PhD Seminar in Statistics, Financial and Actuarial Mathematics

Bremen University
Fraunhofer ITWM und TU Kaiserslautern
Carl von Ossietzky University, Oldenburg

Oldenburg, Oct 04 and 05, 2022

Universität Bremen
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Contents and Timeline: Tuesday, Oct 04, 2022

13:30 – 13:40 Welcome Address and Organisational Preliminaries
— *Peter Ruckdeschel*, Oldenburg University

13:40 – 14:00 Mutual Introduction
— every attendee shortly introduces her/himself

Block 1: Climate Impact
— Chair: *Thorsten Dickhaus*, Bremen University

14:00 – 14:30 *Christina Oetjen*, Kaiserslautern University:
Index insurance and catastrophe bonds for coping with agriculture risk in a multi-region setting

14:45 – 15:15 *Justus Contzen*, AWI, Bremerhaven:
Investigation of Climate Extremes using Global Climate Models

15:30 – 16:00 Break

Contents and Timeline: Tuesday, Oct 04, 2022

Block 2: Hazard Based Procedures

— Chair: *Marcus Christiansen*, Oldenburg University

16:00 – 16:30 *Theis Bathke*, Oldenburg University:
Two-dimensional forward and backward transition rates

cancelled *Serhat Günay*, Bremen University:
Partial Parameter Effects: Definitions, Inference Methods and Applications

cancelled *Hauke Stier*, Oldenburg University:
Limiting sequential decompositions and applications in Finance

18:00?? [optional] Joint Dinner at Drögen Hasen, Oldenburg

Contents and Timeline: Wednesday, Oct 05, 2022

Block 3: Multiple Decisions and Grouping

— Chair: *Werner Brannath*, Bremen University

09:30 – 10:00 *Daniel Ochieng Odipo*, Bremen University:
Hypothesis tests for stratified group testing: Capturing the dilution effect

10:15 – 10:45 *Florian Schirra*, Kaiserslautern University and Fraunhofer ITWM:
Change point detection for time series of counts

11:00 – 11:15 Break

Contents and Timeline: Wednesday, Oct 05, 2022

Block 4: Decision Making over Time

— Chair: *Gero Junike*, Oldenburg University

11:15 – 11:45 *Marek Oheim*, Kaiserslautern University:
Unisex Tariffs and Equilibrium Premiums in Insurance Markets

12:00 – 12:30 *Lasse Fischer*, Bremen University:
Online multiple testing with FWER control

12:45 – 13:15 *Oke Wübbenhorst*, Oldenburg University:
Statistical Regularization Techniques for Optimally-Robust Procedures in Semiparametric Regression

13:30 Closing Address — *Peter Ruckdeschel*

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