40th SAAS HKU anniversary 統計及精算學系

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

40th Anniversary Seminar Series

Prof. Dr. Christian HIPP

Lehrstuhl für Versicherungswissenschaft
Universität Karlsruhe (TH)
Germany

will give seminars
to research students and actuarial science students

Seminar 1: Wednesday, March 5, 2008, from 10:30 a.m. – 11:30 a.m.

Insurance and finance models, their properties and infinitesimal generators. Risk processes with reinsurance, investment and other control variables.

Seminar 2: Thursday, March 6, 2008, from 10:30 a.m. – 11:30 a.m.

Computation of optimal strategies in finite time and state cases with MatLab.

VENUE CHANGED: Room 510B Meng Wah Complex (for Seminar 2 only)

Seminar 3: Friday, March 7, 2008, from 10:30 a.m. – 11:30 a.m.

Bellman equation, existence of a solution, and verification argument in a simple example. Optimal dynamic reinsurance (proportional, excess of loss with and without limit). MatLab program for the calculation of optimal strategies.

at

Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

ALL INTERESTED ARE WELCOME

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Seminar 4: Monday, March 10, 2008, from 2:00 p.m. – 3:00 p.m.

Optimal investment for minimizing ruin probability, without and with interest

Seminar 5: Tuesday, March 11, 2008, from 10:30 a.m. – 11:30 a.m.

Optimal dividend distribution in Lundberg's model. Optimal dividend distribution under a ruin constraint in a discrete time and state space model

Miscellaneous problems in optimization:

a) dividend payment
b) more than one control variable
c) optimization under a local and a global constraint
d) optimization in models with hidden variables

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