Joint PhD Seminar in Statistics, Financial and Actuarial Mathematics

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

Oldenburg, Oct 04 and 05, 2022

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

16:45 – 17:15 *Serhat Günay*, Bremen University:
Partial Parameter Effects: Definitions, Inference Methods and Applications

17:30 – 18:00 *Oke Wübbenhorst*, Oldenburg University:
Statistical Regularization Techniques for Optimally-Robust Procedures in Semiparametric Regression

19:00 [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 *Hauke Stier*, Oldenburg University:
Limiting sequential decompositions and applications in Finance

13:30 Closing Address — *Peter Ruckdeschel*