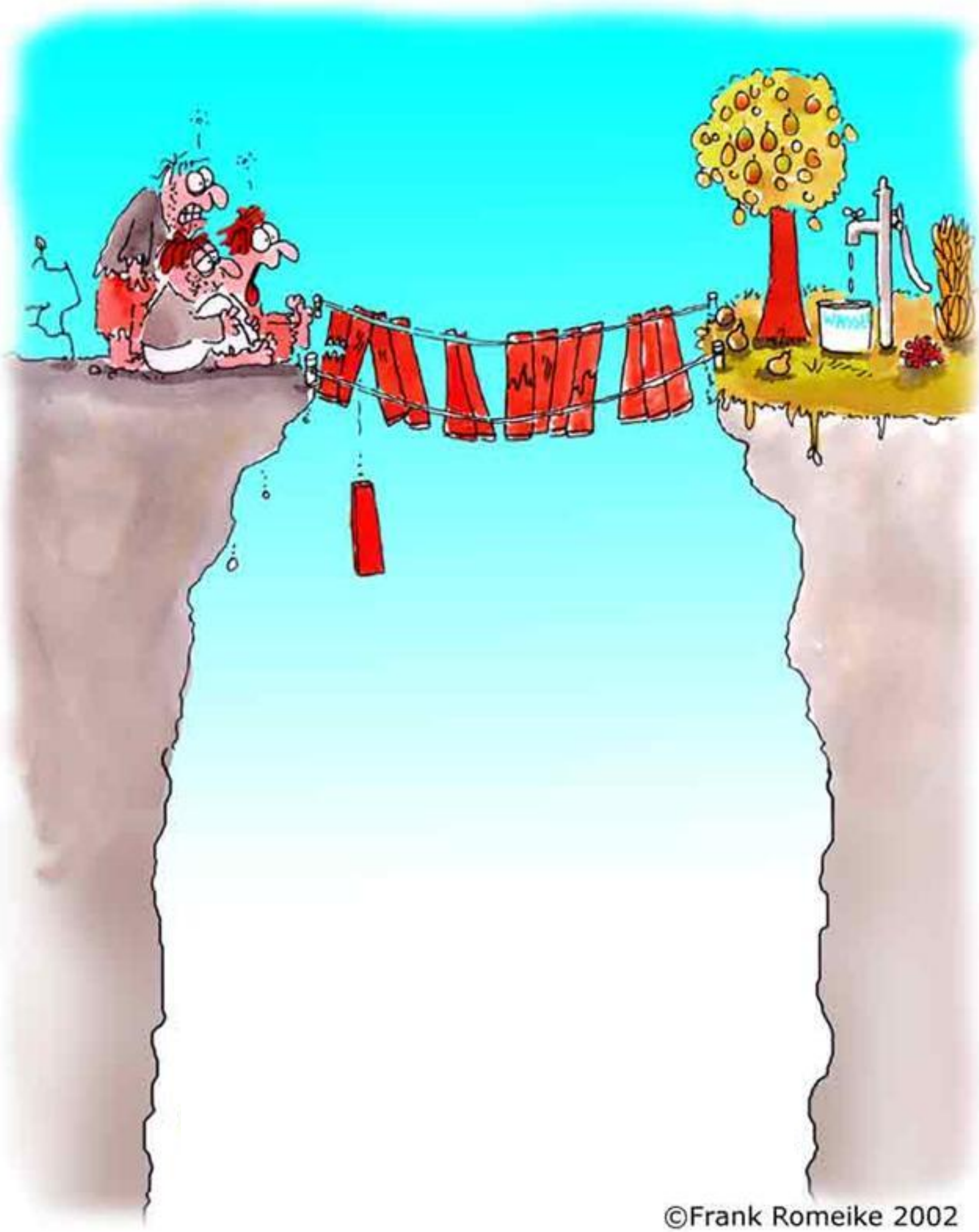
UNIVERSITY OF MANNHEIM
BUSINESS SCHOOL

Kick-Off Meeting

Chair of Risk Theory, Portfolio Management and Insurance
(Area Finance)
Prof. Dr. Peter Albrecht

Fall Semester 2017

AACSB ACCREDITED EFMD EQUIS ACCREDITED ASSOCIATION OF MBAS ACCREDITED



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MASTER Courses in Risk Management/Insurance (Regular Course Offer)

- Fall semester
  - FIN 560: Risk Management of Insurance Companies
    - 4 hours per week, 8 ECTS
    - Lectures + exercises
    - Language: German
- Spring semester
  - FIN 561: Investment Management of Insurance Companies
    - 4 hours per week, 8 ECTS
    - Lectures + exercises
    - Language: German

MASTER Courses in Risk Management/Insurance (Changing Course Offer)

- Spring and fall semester 2017
  - FIN 660: Quantitative Risk Management
    - 2 hours per week, 4 ECTS
    - Lecture (with integrated exercises)
    - Language: English (fall), German (spring)

FIN 560: Risk Management of Insurance Companies (I)

- Contents:
  - Basics of risk management and risk measurement, premium and tariff policy, solvency policy, reserve policy, reinsurance policy, risk-adjusted performance management

- The course has a quantitative focus and assumes a basic knowledge in probability theory/statistics.

FIN 560: Risk Management of Insurance Companies (II)

- Dates:
  - Tuesdays, 12.00 p.m. – 1.30 p.m., O142, Engelhorn Hörsaal (lectures)
  - Wednesday, 12.00 p.m. – 1.30 p.m., O142, Engelhorn Hörsaal (lectures/exercise classes)

- Start: September 12, 2017

- Lecture slides/problem sets:
  - Download at ILIAS

FIN 660: Quantitative Risk Management (I)

- Contents:
  - Risk measures:
    Value at Risk (VaR), Conditional Value at Risk (CVaR)
  - Market risk:
    VaR/CVaR for single assets (stocks, fixed income, options, currencies) and asset portfolios; Delta-Normal-Method
  - Credit risk:
    Fundamental models, Basel II, credit derivatives (CDS, CDO)
  - Capital allocation

- Recommended prerequisites:
  Master course in investments and/or derivatives

FIN 660: Quantitative Risk Management (II)

- Dates:
  - Tuesday, 1.45 p.m. – 3.15 p.m., O131, Wilhelm Müller Hörsaal
- Start: September 12, 2017
- Lecture slides/problem sets :
  - Download at ILIAS

FIN 760: Seminar in Risk Management and Insurance (I)

- Formal requirements for the seminar (FIN 760):
  - FIN 560 <u>or</u> FIN 561 <u>or</u> FIN 660
  - Transcript of records required
- Topics:
  - Risk management, investment, insurance

FIN 760: Seminar in Risk Management and Insurance (II)

- Announcement of topics: August 21, 2017
- Presentation of topics:
  September 11, 2017, 3.30 p.m. (O 328)
- Submission of priority list and transcript of records:
  By September 18, 2017, 12 p.m. (O 223)
- Topics allocation announced on ILIAS:
  By September 19, 2017, 12 p.m.
- Starting date: September 19, 2017
- Submission:
  By November 14, 2017, 12 p.m. (O 223)

Master‘s Thesis

- Standard requirement: Completion of the seminar (FIN 760)
- Assignment of topics and starting dates are flexible

Moreover:

- Joint topics assignment with the other chairs of the Area Finance
- Start of the next round: February 19, 2018
- Further details: Chair‘s webpage
  - Teaching -> Master-level Courses -> Master‘s Thesis

Professional Prospects

- Insurance companies / banks / financial services
- Consulting (incl. IT)
- Accounting
- Risk management in industrial companies
- Regulators

Weblinks

- Chair‘s webpage
  https://insurance.bwl.uni-mannheim.de
- ILIAS
  https://ilias.uni-mannheim.de
- Portal2
  https://portal2.uni-mannheim.de