Seminar Wintersemester 2018/2019

Topics in Finance (Herausforderungen für die Versicherungswirtschaft)

(Antje Mahayni, Oliver Lubos, Sascha Offermann, Cathleen Sende und Katharina Stein)

1. Digitalisierung – InsurTechs

*InsurTechs: Bereicherungen der Wertschöpfungskette durch Zusammenarbeit, neue Wege im Vertrieb*


2. Digitalisierung – Data Mining/Big Data

*Data Mining Algorithmen, Big Data Technologien*

2.1 Hussain and Prieto (2016): *Big data in the finance and insurance sectors*  
Gandomi and Haider (2015): *Beyond the hype: Big data concepts, methods, and analytics*

2.2 Džeroski (2003): *Multi-relational data mining: an introduction*  
Kahane et al. (2007): *Applying data mining technology for insurance rate making: an example of automobile insurance*

2.3 Smith et al. (2000): *An analysis of customer retention and insurance claim patterns using data mining: A case study*  
Kietz et al. (1997): *Mining insurance data at swiss life*

2.4 Big data: A big mistake? Harford (2014): *Big data: A big mistake?*  
Hargittai (2015): *Is bigger always better? Potential biases of big data derived from social network sites*
3. Digitalisierung – Telematik

Big Data basierte Versicherungsprodukte, Telematik-Verträge in der Versicherung

3.1 Paik et al. (2017): *Telematik in der Tarifierung von Kfz-Versicherungen - das Modell der Zukunft?*

3.2 Eling and Kraft (2017): *The Impact of Telematics on the Insurability of Risks*
   Weidner et al. (2016): *Classification of scale-sensitive telematic observables for riskindividual pricing*

4. Cyber Risk

Kategorisierung von Cyber Risk, Informational Disadvantages, Cyber Risk Management, Insurability of Cyber Risk

4.1 Eling and Schnell (2016): *What do we know about Cyber risk and Cyber risk insurance?*
   Peters et al. (2018): *Understanding Cyber-Risk and Cyber-Insurance*


4.3 Shetty et al. (2018): *Reducing Informational Disadvantages to Improve Cyber Risk Management*


5. Niedrigzinsphase

Kapitalanlagestrategien, Produktentwicklung für die private Altersvorsorge, Überschussbeteiligung

5.1 Berdin and Gründl (2015): *The effects of a low interest rate environment on life insurers*

5.2 Gründl et al. (2016): *The evolution of insurer portfolio investment strategies for long-term investing*
5.3 Antolin et al. (2011): *The Economic Impact of Protracted Low Interest Rates on Pension Funds and Insurance Companies*

5.4 Hieber et al. (2015): *Analyzing the effect of low interest rates on the surplus participation of life insurance policies with different annual interest rate guarantees*


References


