Vienna International Summer School
"Stochastic claims reserving methods in insurance"

by Prof. Dr. Alois Gisler and Prof. Dr. Mario V. Wüthrich, both from ETH Zurich

Mon, July 4

- 8:30–9:00 Registration
- 9:00–10:15 Introduction – Gisler
- 10:15–10:45 Coffee Break
- 10:45–12:00 Introduction – Gisler
- 12:00–14:00 Lunch Break
- 14:00–15:00 CL + BF (deterministic) – Gisler
- 15:00–15:30 Coffee Break
- 15:30–17:00 Exercises 1

Tue, July 5

- 8:30–10:00 CL + Bayes CL – Wüthrich
- 10:00–10:30 Coffee Break
- 10:30–12:00 CDR – Wüthrich
- 12:00–14:00 Lunch Break
- 14:00–15:00 ODP + GLM – Wüthrich
- 15:00–15:30 Coffee Break
- 15:30–17:00 Exercises 2

Wed, July 6

- 9:00–10:30 Stochastic BF – Gisler
- 10:30–11:00 Coffee Break
- 11:00–11:45 BF with Repricing – Gisler
- 11:45–14:00 (12:00) Joint Lunch for participants of VISS 2011
- 18:00–20:00 Optional Evening Lecture "Exiled Austrian Architects in the USA"

Evening Event in cooperation with the International Summer University and Language Centre at TU Wien

Thu, July 7

- 8:30–10:00 Bootstrap – Wüthrich
- 10:00–10:30 Coffee Break
- 10:30–12:00 MCMC – Wüthrich
- 12:00–14:00 Lunch Break
- 14:00–15:00 MCMC – Wüthrich
- 15:00–15:30 Coffee Break
- 15:30–17:00 Exercises 3

Fri, July 8

- 8:30–10:00 Cost-of-Capital Loading – Wüthrich
- 10:00–10:30 Coffee Break
- 10:30–12:00 Paid-Incurred Analysis – Wüthrich
- 12:00–12:30 Closing Ceremony

Legend:
CL = Chain Ladder
BF = Bornhuetter-Ferguson
CDR = Claims Development Result
ODP = Overdispersed Poisson
GLM = Generalized Linear Models
MCMC = Markov Chain Monte Carlo Method

http://www.fam.tuwien.ac.at/events/viss2011/