

Ludwig-Maximilians-Universitaet Muenchen

Name of the organisation:	Ludwig-Maximilians-Universitaet Muenchen	
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Description of the Organisation

Ludwig-Maximilians-Universität München (LMU) is recognized as one of Europe's premier academic and research institutions with more than 4.000 academic members.

It has a long tradition as a top-level European research university, clearly demonstrated in its international character and its areas of academic cooperation from research to teaching and student exchange. LMU is the academic home of almost 7,000 international students from 125 countries, the largest number at any German university.

The university was a founder member of the League of European Research Universities (LERU), Venice International University (VIU), the German Academic Exchange Service (DAAD) and the Bavarian International Academic Centers. Within the European Union, LMU takes part in ERASMUS student and lecturer exchange programs, Erasmus Mundus programs and EU third-country projects.

LMU also cooperates closely with numerous partner universities outside of EU programs. In total, LMU maintains faculty-based cooperation agreements with well over 400 partner universities worldwide.

In addition, selected strategic research collaborations offer the opportunity for close contacts between institutions and for the establishment of new forms of cooperation. These are funded by the institutional strategy LMU excellent and serve to underpin LMU Munich's status at national and international level.

Moreover, the Departments of Mathematics and Statistics offers a wide program in risk management, which perfectly suits the need of quantitative and computational methods of the project.

Role of the organisation in the project

LMU is the leader organization of WP5 whose main tasks concerns the organization of a work meeting in Paris (October, 2021) along with a closure one-day conference. During this meeting the consortium will work in order to correct the criticality highlighted by the test results defining all the main aspects of the degree, i.e. the credits assigned to the modules and to the internships/stages activities, the accreditation as joint degree. Moreover this institution is mainly responsible to edit a declaration of intent concerning a Consortium Agreement among the partners.

Moreover the Departments of Mathematics and Statistics will contribute to the pilot test by the launch of the following fundamental courses: Financial Mathematics 3 (Interest Rates theory), Financial Mathematics 4 (Risk Management), Numerical methods in Financial Mathematics, Econometrics, Multivariate time series analysis, Financial econometrics : portfolio analysis.

Contact Person's Experience and Expertise

Professor in Financial and Insurance Mathematics at the Department of Mathematics.

5 most relevant publications in the domain of the project:

1. A unified approach to systemic risk measures via acceptance sets
Biagini, F., Fouque, J.P., Frittelli, M., Meyer-Brandis, T.,
Preprint, 2015
2. Electricity futures price modeling with Lévy term structure models
Biagini, F., Bregman, Y., Meyer-Brandis, T.,
International Journal of Theoretical and Applied Finance 18 (1), 2015
3. Asymptotics for operational risk quantified with expected shortfall
Biagini, F. Ulmer, S. ,
ASTIN Bulletin 39, 735-752, 2009
4. Pricing of catastrophe insurance options under immediate loss reestimation
Biagini, F. , Bregman, Y. , Meyer-Brandis, T. ,
Journal of Applied Probability 45(3), 831-845, 2008