

PhD studies in insurance mathematics

In the insurance mathematics group we are working broadly with analysis and development of methods for use in both non-life and life insurance.

Recent research covers questions concerning, e.g., market consistent and multiple-period valuation, mortality modelling, forecasting methods for pricing and reserving, and discrimination and fairness. Probability theory and statistics related to stochastic processes are key ingredients in most research questions. A central part in several current research activities is the development and application of different types of statistical machine learning techniques spanning from traditional supervised learning techniques to reinforcement learning. PhD-projects are possible within all of our research areas.

For successful research work in insurance mathematics a solid background in applied mathematics is required, and in particular in probability theory and statistics. Prior knowledge of insurance mathematics is beneficial but not necessary.

For more details on our research activities and potential PhD-projects, please visit our personal webpages.

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