

Titel	Name	Vorname	Institution(en)	Forschungsgebiete (bis 5 Schlüsselworte/Themengebiete)	Veröffentlichungen/Arbeitspapiere im Bereich "Zins"	Anschrift	e-mail-Adresse
Prof. Dr.	Eberlein	Ernst	Universität Freiburg  Mathematische Stochastik	Finanzmathematik	E. Eberlein, S. Raible (1999) Term structure models driven by general Lévy processes. <i>Mathematical Finance</i> 9, 31-54.	Universität Freiburg Mathematisches Institut Eckerstrasse 1 79104 Freiburg	eberlein@stochastik.uni-freiburg.de
				Risikomanagement	E. Eberlein, F. Ozkan (2003) The defaultable Lévy term structure: ratings and restructuring. <i>Mathematical Finance</i> 13, 277-300.		
				Zinsmodellierung	E. Eberlein, J. Jacod, S. Raible (2005) Lévy term structure models: no-arbitrage and completeness. <i>Finance and Stochastics</i> 9, 67-88.		
				Bewertung von Derivaten	E. Eberlein, F. Ozkan (2005) The Lévy Libor model. <i>Finance and Stochastics</i> 9, 327-348.		
				Kredit- und Liquiditätsrisiko	E. Eberlein, W. Kluge (2006) Exact pricing formulae for caps and swaptions in a Lévy term structure model. <i>The Journal of Computational Finance</i> 9 (2), 99-125.		
					E. Eberlein, W. Kluge (2006) Valuation of floating range notes in Lévy term structure models. <i>Mathematical Finance</i> 16, 237-254.		
					E. Eberlein, W. Kluge, A. Papapantoleon (2006) Symmetries in Lévy term structure models. <i>International Journal of Theoretical and Applied Finance</i> 9, 967-986.		
					E. Eberlein, N. Koval (2006) A cross-currency Lévy market model. <i>Quantitative Finance</i> 6, 465-480.		
					E. Eberlein, W. Kluge, P. Schönbucher (2006) The Lévy Libor model with default risk. <i>The Journal of Credit Risk</i> 2 (2), 3-42.		
					E. Eberlein, J. Liinev (2007) The Lévy swap market model. <i>Applied Mathematical Finance</i> 14 (2), 171-196.		
					E. Eberlein, W. Kluge (2007) Calibration of Lévy term structure models. In <i>Advances in Mathematical Finance</i> , M. Fu et al. (Eds.), 147-172.		
					E. Eberlein, Z. Grbac (2010) Rating based Lévy Libor model. Preprint (to appear in <i>Mathematical Finance</i> )		
Prof Dr rer nat	Kohlmann	Michael	FB Mathematik-Statistik, Uni Konstanz	Stochastische Analysis	Bender, C. and Kohlmann, M. : Optimal superhedging under nonconvex constraints - a BSDE-approach <i>International Journal of Theoretical and Applied Finance</i> , Vol. 11, No. 4 (2008) 1–18	Universität Konstanz FB Mathematik Statistik 78457 Konstanz	michael.kohlmann@uni-konstanz.de
				stochastische Kontroll- u. Filtertheorie	Dewen Xiong and Michael Kohlmann, The Dynamic Convex Valuation Related to the Price Process in a Market with General Jumps, <i>Stochastic Analysis and Applications</i> , 27:3,604 — 636		
				mathematical finance	Michael Kohlmann, Dewen Xiong, Zhongxing Ye, The mean variance hedging in a general jump model, <i>Applied Mathematical Finance</i> (2010), 1-29 (DOI: 10.1080/13504860903075605)		
					Xiong, Dewen and Kohlmann, Michael, An S-Related DCV Generated by a Convex Function in a Jump Market, <i>Stochastic Anal. Appl.</i> 28,2 (2010) doi={10.1080/07362990903546389}		
					Kohlmann, Michael and Xiong, Dewen, The S-Related Dynamic Convex Valuation in the Brownian Motion Setting, <i>Stochastic Anal. Appl.</i> 28,1 (2010) doi={10.1080/07362990903546348}		
					Kohlmann, Michael and Xiong, Dewen and Ye,Zhongxing, Mean Variance Hedging in a General Jump Model, <i>Appl. Mathem. Finance</i> 27,1 (2010) doi={10.1080/13504860903075605}		
					Dewen Xiong and Michael Kohlmann, The Mean-Variance Hedging in a Bond Market with Jumps, <i>Stochastic Analysis and Applications</i> , Volume 28, Issue 5 September 2010, pages 793 - 819		
					Dewen Xiong and Michael Kohlmann, Exponential Hedging in a Jump Bond Market, <i>Stochastic Analysis and Applications</i> , 29: 1–28, 2011, DOI: 10.1080/07362994.2011.532025		
					Dewen Xiong and Michael Kohlmann, Optimal exponential utility in a jump bond market, <i>Stochastic Anal. Appl.</i> 29, No. 1, 78-105 (2011).		
					M Kohlmann & D Xiong, Jump Bond Markets Some Steps towards General Models in Applications to Hedging and Utility Problems, in <i>STOCHASTIC ANALYSIS, STOCHASTIC SYSTEMS, AND APPLICATIONS TO FINANCE</i> , 52pp edited by Allanus Tsoi (University of Missouri, Columbia, USA), David Nualart (University of Kansas, USA), & George Yin (Wayne State University, Michigan, USA) World Scientific 2011		
	Xiong, Dewen; Kohlmann, Michael, THE COMPATIBLE BOND-STOCK MARKET WITH JUMPS, <i>International 1 Journal of Theoretical and Applied Finance</i> Vol. 14, No. 5 (2011) 1–33, DOI: 10.1142/S0219024911006449						
Prof. Dr.	Korn	Ralf	FB Mathematik, TU Kaiserslautern Fraunhofer ITWM, Kaiserslautern  EI-QFM, Kaiserslautern	Finanzmathematik i.a.	R. Korn, H. Kraft (2002) A stochastic control approach to portfolio problems with stochastic interest rates. <i>SIAM Journal on Control and Optimization</i> , 40(4), S. 1250-1269.	TU Kaiserslautern FB Mathematik 67663 Kaiserslautern	korn@mathematik.uni-kl.de
				Zeitstetige Portfolio-Optimierung	R. Korn, S. Kruse (2004) Einfache Verfahren zur Bewertung von inflationsgekoppelten Finanzprodukten. <i>Blätter der DGVFM</i> , 26(3), 351-67.		
				Computational Finance	T.Beletski, R. Korn (2006) Optimal Investment with Inflation-linked Products. in: <i>Advances in Risk Management</i> (Hrsg. G.N. Gregoriou), Palgrave-Mac Millan, 170-190.		
				Stochastische Steuerung	R. Korn, K. Natcheva, J. Zipperer (2006) Langlebigkeitsbonds - Bewertung, Modellierung und Aspekte für deutsche Daten. <i>Blätter der DGVFM</i> , 27(3), 397-418.		
					R. Korn, H. Kovilyanskaya (2007) Some Aspects of Investment into High-Yield Bonds. <i>International Journal of Theoretical and Applied Finance</i> , 10 (6), 967-984.		
					C. Ewald, R. Korn, A. Zhang (2007) Optimal management and inflation protection for defined contribution pension plans. <i>Blätter der DGVFM</i> , 28 (2), 239-258.		
					S.K. Acar, R. Korn, K. Natcheva-Acar, J. Wenzel (2010) A Two-Factor HJM Interest Rate Model for Use in Asset Liability Management. Working paper (to appear).		
					E. Korn, R. Korn, G. Kroisandt (2010) Monte Carlo Methods and Models in Finance and Insurance. CRC/Chapman and Hall.		

PD Dr.	Paulsen	Volkert	Institut für Statistik, Universität Münster	Finanzmathematik i.a.	D. Schlotmann (2011) Interpolation im Rahmen des Libor Markt Modells. Eine Analyse ausgewählter Ansätze, Diplomarbeit Universität Münster	Universität Münster Institut für Statistik Einsteinstr. 62 48149 Münster	Volkert.Paulsen@uni-muenster.de
				Modellierung von Rentenmärkten	R. Hochreiter, G. Pflug, V.Paulsen (2005) On optimal management of unit-linked life insurance contracts, Handbook of Asset Liability Management, Elsevier (2005)		
				Bewertung von amerikanischen Derivaten			
				Modellierung von Energiemärkten			
Prof. Dr.	Schmock	Uwe	TU Wien		U. Schmock, V. Goldammer (2010) Generalization of the Dybvig–Ingersoll–Ross Theorem and Asymptotic Minimality, <i>Mathematical Finance</i> (article first published online 22 Nov. 2010)	Institute for Mathematical Methods in Economics Financial and Actuarial Mathematics Vienna University of Technology Wiedner Hauptstraße 8-10/105-1 A-1040 Vienna	schmock@fam.tuwien.ac.at
Prof. Dr.	Scherer	Matthias	Technische Universität München	Finanzmathematik	J. Ruf, M. Scherer (2011), Pricing corporate bonds in an arbitrary jump-diffusion model based on an improved Brownian-bridge algorithm, <i>Journal of Computational Finance</i> , 14(3), 127-145	TU München Parking 11 85748 Garching-Hochbrück	scherer@tum.de
Prof. Dr.	Zagst	Rudi	Technische Universität München Lehrstuhl für Finanzmathematik	Finanzmathematik	B. Schmid, R. Zagst (2000) "A Three-Factor Defaultable Term-Structure Model", <i>The Journal of Fixed Income</i> , 10 (2), September 2000, 63-79	TU München Parking 11 85748 Garching-Hochbrück	zagst@tum.de
				Risk Management	R. Zagst (2002) "Interest Rate Management", Springer Finance, Springer Verlag, Heidelberg		
				Asset Management	R. Zagst (2002) "Using Scenario Analysis for Risk Management", <i>Journal of the German Statistical Society (ASTA)</i> , 86, 97-117		
					R. Zagst, J. Kehrbauer, B. Schmid (2003) "Portfolio Optimization Under Credit Risk", <i>Computational Statistics</i> , Vol. 18, No. 3, 317-338		
					R. Zagst, J. Roth (2004) "Three-Factor Defaultable Term Structure Models", <i>International Journal of Pure and Applied Mathematics</i> , Vol. 17, No. 2, 249-285		
					R. Zagst, T. Meyer, H. Hagedorn (2007) "Integrated Modelling of Stock and Bond Markets", <i>International Journal of Finance</i> , Vol. 19, No. 1, 4252-4277		
					B. Schmid, R. Zagst, S. Antes, M. Ilg (2008) "Empirical Evaluation of Hybrid Defaultable Bond Pricing Models", <i>Applied Mathematical Finance</i> , Vol. 15, No. 3, 219-249		
					A. Kolbe, R. Zagst (2009) "Valuation of Mortgage-Backed Securities and Mortgage Derivatives: A Closed-Form Approximation", <i>Applied Mathematical Finance</i> , Vol. 16, No. 5, 401-427		
					B. Schmid, R. Zagst, S. Antes, F. El Moufatic (2009) "Modeling and Pricing of Credit Derivatives Using Macro-Economic Information", <i>Journal of Financial Transformation</i> , Vol. 26, 60-68		
					A. Kolbe, R. Zagst (2010) "Valuation of Reverse Mortgages under (limited) Default Risk", <i>The European Journal of Finance</i> , Vol. 16, No. 4, 305-327		
					S. Hoecht, R. Zagst (2010) "Pricing Credit Derivatives under Stochastic Recovery in a Hybrid Model", <i>Applied Stochastic Models in Business and Industry</i> , Vol. 26, 254-276		
					S. Hoecht, R. Zagst (2010) "Pricing Distressed CDOs with Stochastic Recovery", <i>Review of Derivatives Research</i> , Vol. 13, No. 3, 219-244		
					A. Schloesser, R. Zagst (2011) "The Crash-NIG-Factor Copula Model: Risk Management of Credit Portfolios", <i>Journal of Risk Management in Financial Institutions</i> , Vol. 4, No. 4, 392-418		
				Prof. Dr. Prof. Dr.	Ruß Kling		
	Insurance Policies Including Interest Rate Guarantees. <i>The Journal of Risk and Insurance</i> 74 (3), 571 - 589.						
	Gatzert, N., Kling, A. (2007): Analysis of Participating Life Insurance Contracts: A Unification Approach. <i>The Journal of Risk and Insurance</i> 74 (3), 547 - 570.						
	Graf, S., Kling, A., Ruß, J. (2011): Risk Analysis and Valuation of Life Insurance Contracts: Combining Actuarial and Financial Approaches. <i>Insurance: Mathematics and Economics</i> 49 (1), 115-125.						
	Kling (2008): Modellierung, Bewertung und Risikoanalyse von Zinsgarantien in konventionellen deutschen Lebensversicherungsverträgen. Dissertation an der Universität Ulm, ifa-Verlag, Ulm.						
	Kling, A., Ruß, J. (2004): Differenzierung der Überschüsse konventioneller Lebensversicherungsverträge mit unterschiedlichem Garantiezins. <i>Versicherungswirtschaft</i> 04/2004, 254-256.						
	Kling, A., Ruß, J. (2004): Der Garantiezins, die Überschussbeteiligung und die Kapitalanlage - Auswirkungen auf die Risikosituation eines Lebensversicherers. <i>Versicherungswirtschaft</i> 21/2004, 1622-1624.						
Prof. Dr.	Eling	Martin	Institut für Versicherungswirtschaft, Universität St. Gallen	Versicherungsmärkte	Eling, M. und Holder, S. (2012), Maximum Technical Interest Rates in Life Insurance in Europe and the United States: An Overview and Comparison. <i>The Geneva Papers advance online publication</i> 10 October 2012.	Universität St. Gallen Kirchlistrasse 2 9010 St. Gallen	martin.eling@unisg.ch
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