Karl-Théodor EISELE

LaRGE

Professeur des Universités

Site personnel : http://www-irma.u-strasbg.fr/~eisele/

Enseignements à l'EM Strasbourg : Mathématiques financières et actuarielles,

Thèmes de recherche :

Analyse stochastique, Mathématiques financières, Assurances non-vie, Mesures de risques et préférences financières, Solvabilité II et comptabilité prudentielle

Publications :

- Weak topologies for modules over rings of bounded random variables *, with S. Taieb, submitted, 2013.*
- Asymptotically stable dynamic risk assessments, *with M. Kupper, submitted to Statistics & Risk Modeling, 2013.*
- Lattice modules over rings of bounded random variables, *with S. Taieb, Communications of Stochastic Analysis, 6, 525-545, 2012.*
- Multiperiod banking supervision, w*ith Ph. Artzner, submitted to Mathematical Finance, 2012.*
- Multiperiod insurance supervision:top-down models, *with Ph. Artzner, European Actuarial Journal, 1, 107-130, 2011.*
- Time-Consistent supervisory accounting*, with Ph. Artzner, 2010, lecture given at Risk-Day, ETH Zurich.*
- Supervisory insurance accounting: Mathematics for provision- and solvency capital-requirements, *with Ph. Artzner, ASTIN Bulletin, 40, 569-585, 2010.*
- Supervisory accounting: comparison between Solvency II and coherent risk measures, *with Ph. Artzner, Proceedings Actuarial and Financial Mathematics Conference, Brussels, Feb. 4-5, 2010.*
- Recursion for multivariate compound phase variables, *Insurance: Mathematics and Economics, 42, 65-72, 2008.*
- Stock market dynamics created by interacting agents*, with M. R. Remita, J. Appl. Math. Stoch. Anal., 86412, 1-11, 2006.*
- Recursion for compound phase distributions,*Insurance: Mathematics and Economics, 38, 149-156, 2006.*