

## **The obligs in STK4520, Spring 2018.**

**General** The obligs are investigations into the effect of some of the simplifications in the Solvency II design. They span issues from financial, life and general insurance risk, are approximately equal in length and difficulty and can be downloaded from the home page of STK4520. They are meant to train students in analysing risk topics. Simple models have to be created and implemented in the computer before they are run to produce numerical answers.

**Presentation** A second aim is that students should gain experience in how to talk in front of an audience. Each student is required to give a lecture on her (or his) topic, lasting approximately 45 minutes. The presentation has to be approved to be allowed to pass to the final examination in late May or early June (more below). Students have to use powerpoint or some modern electronic platform, and their lectures will be made available on the home page. No written report is demanded outside this.

**Guidance** The obligs are guided exercises, and regular, weekly meetings will be arranged. Students may also ask questions over email. Guidance includes suitable design and formats for the verbal presentation.

**Administrative detail** Tuesday February 20 is the day for topic selection. Students may express their priorities in terms of topics, and we draw by lot if several students want the same one. The presentation has to be sent to electronically as pdf-file to **erikb@math.uio.no** no later than April 22, 24.00. The presentations will start on Tuesday April 24; all students are expected to be present during those sessions.

**Final exam** The final exam is a presentation (30 minutes) of a home exam (of 72 hours) feeding on the oblig topic. Students should keep computer programs written as those are likely to be of use for the final exam as are probably also the original oblig lecture. Each candidate will in addition be posed questions relating to oblig topics presented by their fellow students.