Fakultät für Mathematik

Name: Fakultät für Mathematik

Occurences:
· Einrichtungen > Fakultäten
entries:

Fakultäten > Fakultät für Mathematik > Prüfungsarbeiten

Fakultäten > Fakultät für Mathematik > Prüfungsarbeiten > Dissertationen

[1/3481]: Höfelsauer, Thomas; Frogs and other moving particles; 2019; Dissertation; 99 Seiten
[2/3481]: Hofbauer, Johannes; Should I Stay or Should I Go?; 2019; Dissertation; 154 Seiten
[3/3481]: Hashagen, Anna-Lena Karolyn; Symmetry Methods in Quantum Information Theory; 2018; Dissertation; 243 Seiten
[4/3481]: Nagler, Thomas; Nonparametric estimation in simplified vine copula models; 2018; Dissertation; 171 Seiten
[5/3481]: Krautenbacher, Norbert; Learning on complex, biased, and big data: disease risk prediction in epidemiological studies and genomic medicine on the example of childhood asthma; 2018; Dissertation; 186 Seiten
[6/3481]: Strobel, Michael; Non-standard Analysis in Projective Geometry; 2018; Dissertation; 181 Seiten
[7/3481]: Gissibl, Nadine; Graphical modeling of extremes; 2018; Dissertation; 131 Seiten
[8/3481]: Dingfelder, Benedict; A locally field-aligned discontinuous Galerkin method; 2018; Dissertation; 150 Seiten
[9/3481]: Bonifacius, Lucas; Numerical analysis of parabolic time-optimal control problems; 2018; Dissertation; 217 Seiten
[10/3481]: Klinger, Emmanuel G.; Approximate Bayesian Model Selection for Local Cortical Networks at Cellular Resolution; 2018; Dissertation; 161 Seiten
[11/3481]: Ackermann, Daniel; Mathematical analysis of a food chain; 2018; Dissertation; 302 Seiten
[12/3481]: Brandl, Florian; Zero-Sum Games in Social Choice and Game Theory; 2018; Dissertation; 154 Seiten
[13/3481]: von Soosten, Per; Hierarchical Random Matrices and Operators; 2018; Dissertation; 91 Seiten
[14/3481]: Buchinger, Matthias; Viscosity solutions for control problems with hysteresis; 2018; Dissertation; 200 Seiten
[15/3481]: Weidner, Felizitas M. R.; Frogs and Branching Random Walks; 2018; Dissertation; 88 Seiten
[16/3481]: Sigl, Juliane; Iteratively Reweighted Least Squares - Nonlinear Regression and Low-Dimensional Structure Learning for Big Data; 2018; Dissertation; 214 Seiten
[17/3481]: Jarde, Philipp Paul; Analysis of optimal control problems for the optical flow equation under mild regularity assumptions; 2018; Dissertation; 177 Seiten
[18/3481]: Münch, Christian; Semilinear parabolic systems with hysteresis: Hadamard differentiability of the solution operator and optimal control; 2018; Dissertation; 119 Seiten
[19/3481]: Ameres, Jakob; Stochastic and Spectral Particle Methods for Plasma Physics; 2018; Dissertation; 304 Seiten
[20/3481]: Schröder, Kristof; Localized Kernels and Super-resolution on Special Manifolds; 2018; Dissertation; 160 Seiten
[21/3481]: Martin, Gebhard; Automorphisms of Enriques Surfaces; 2018; Dissertation; 161 Seiten
[22/3481]: Müller, Dominik Thomas; Selection of Sparse Vine Copulas in Ultra High Dimensions; 2017; Dissertation; 202 Seiten
[23/3481]: Oelker, Aenne Christine; Mathematical Modeling and Pattern Formation for Bacterial Colonies; 2018; Dissertation; 185 Seiten
[24/3481]: Fröhlich, Fabian; Scalable Simulation and Optimization Methods for Differential Equation Models describing Biochemical Reaction Networks; 2018; Dissertation; 148 Seiten
[25/3481]: Laimighofer, Michael; Statistical learning for prediction of Type 1 Diabetes using clinical risk factors and omics data; 2018; Dissertation; 130 Seiten
[26/3481]: Kazeroonian, Atefeh; Studying the dynamics of stochastic biochemical processes using generalised moment closure approximations; 2018; Dissertation; 126 Seiten
[55/3481]: Kratzer, Michael Christoph; Local methods for global and stochastic problems in optimal control; 2016; Dissertation; 132 Seiten

[56/3481]: Gaß, Maximilian; PIDE methods and concepts for parametric option pricing; 2016; Dissertation; 277 Seiten

[57/3481]: Silbernagl, Matthias; A Polyhedral Analysis of Start-up Process Models in Unit Commitment Problems; 2016; Dissertation; 191 Seiten

[58/3481]: Horger, Thomas; Complexity Reduction for Finite Element Methods with Applications to Eigenvalue Problems; 2016; Dissertation; 193 Seiten

[59/3481]: Rischke, Roman; Deterministic, Stochastic, and Robust Cost-Aware Scheduling; 2016; Dissertation; 116 Seiten

[60/3481]: Neupert, Stephan; Foliations and the cohomology of moduli spaces of bounded global G-shtukas; 2016; Dissertation; 130 Seiten

[61/3481]: Bongini, Mattia; Sparse Optimal Control of Multiagent Systems; 2016; Dissertation; 282 Seiten

[62/3481]: Bittracher, Andreas; The generating structure of spatial conformation dynamics; 2016; Dissertation; 114 Seiten

[63/3481]: Burkovska, Olena; Reduced Basis Methods for Option Pricing and Calibration; 2016; Dissertation; 162 Seiten

[64/3481]: Hoß, Sabrina; Parameter estimation and uncertainty quantification for image based systems biology; 2016; Dissertation; 130 Seiten

[65/3481]: Blasi, Thomas; Data-driven statistical learning to model cellular heterogeneity; 2016; Dissertation; 178 Seiten

[66/3481]: Peter, Steffen; Algorithms for Robust and Fast Sparse Recovery; 2016; Dissertation; 242 Seiten

[67/3481]: Kondofersky, Ivan; Statistical modelling of functional data from biological systems; 2016; Dissertation; 171 Seiten

[68/3481]: Gupta, Shubhangi; Non-isothermal, Multi-phase, Multi-component Flows through Deformable Methane Hydrate Reservoirs.; 2016; Dissertation; 133 Seiten

[69/3481]: Kahler, Stefan Alexander; Characterizations of Orthogonal Polynomials and Harmonic Analysis on Polynomial Hypergroups; 2016; Dissertation; 103 Seiten

[70/3481]: Milzarek, Andre; Numerical methods and second order theory for nonsmooth problems; 2016; Dissertation; 300 Seiten

[71/3481]: Reimers, Fabian; Separating Invariants of Finite Groups; 2016; Dissertation; 77 Seiten

[72/3481]: Weiß, Thomas; Reflected Brownian motions in the KPZ universality class; 2016; Dissertation; 133 Seiten

[73/3481]: Selch, Daniela Anna; A multivariate Cox process with simultaneous jump arrivals and its application in insurance modelling; 2016; Dissertation; 274 Seiten

[74/3481]: Kranich, Stefan; Continuity in Dynamic Geometry; 2016; Dissertation; 152 Seiten

[75/3481]: Feigelman, Justin; Stochastic and deterministic methods for the analysis of Nanog dynamics in mouse embryonic stem cells; 2016; Dissertation; 194 Seiten

[76/3481]: Früchtl, Felix Benedikt; Sturm-Liouville Operator Functions; 2016; Dissertation; 147 Seiten

[77/3481]: Schreiber, Alex Joachim Ernst; Dynamic programming with radial basis functions and Shepard's method; 2016; Dissertation; 104 Seiten

[78/3481]: Schenk, Steffen; Exchangeable exogenous shock models; 2016; Dissertation; 164 Seiten

[79/3481]: Sattlegger, David; Efficient Algorithms for Semiclassical Quantum Dynamics; 2015; Dissertation; 126 Seiten

[80/3481]: Zinsl, Jonathan Simon; Systems of Evolution Equations with Gradient Flow Structure; 2016; Dissertation; 203 Seiten

[81/3481]: Artina, Marco; Lagrangian Methods for Constrained Non-Convex Minimizations and Applications in Fracture Mechanics; 2015; Dissertation; 207 Seiten
[82/3481]: Keuthen, Moritz; Second Order Shape Optimization with Geometric Constraints; 2015; Dissertation; 210 Seiten

[83/3481]: Neykova, Daniela; Optimal Investment Strategies under Affine Markov-Switching Models; 2016; Dissertation; 212 Seiten

[84/3481]: Wechsberger, Georg; Automatic Contour Deformation of Riemann-Hilbert Problems; 2015; Dissertation; 154 Seiten

[85/3481]: Keller, Johannes Friedrich; Quantum Dynamics on Potential Energy Surfaces; 2015; Dissertation; 243 Seiten

[86/3481]: Osberger, Horst; Fully variational Lagrangian discretizations for second and fourth order evolution equations; 2015; Dissertation; 199 Seiten

[87/3481]: Butz, Maximilian Josef; Kinetic limit for wave propagation in a continuous, weakly random medium; 2015; Dissertation; 229 Seiten

[88/3481]: Meinel, Martin; Distributed and event-triggered optimization in multi-agent networks; 2016; Dissertation; 173 Seiten

[89/3481]: Tichmann, Karin Barbara; An implicit proximal method for motion segmentation; 2015; Dissertation; 122 Seiten

[90/3481]: Müller-Hermes, Alexander; Quantum Capacities and Entropy Production of Quantum Markov Chains; 2015; Dissertation; 116 Seiten

[91/3481]: Bernhart, German; Advances in financial engineering: Bondesson densities, the construction of MSMVE distributions, and the modeling of discrete cash dividends; 2015; Dissertation; 171 Seiten

[92/3481]: Krzyzeler, Mikhail; Analytical pricing of Variable Annuities; 2015; Dissertation; 182 Seiten

[93/3481]: Chong, Carsten; Tempo-Spatial Stochastic Integral Processes: Theory and Applications; 2015; Dissertation; 232 Seiten

[94/3481]: Seifert, Miriam Isabel; Conditional extreme value analysis for random vectors using polar representations; 2015; Dissertation; 128 Seiten

[95/3481]: Klebanov, Ilja; Approximation of PDEs with Underlying Continuity Equations; 2016; Dissertation; 136 Seiten

[96/3481]: Gruber, Lutz Fabian; Bayesian Modeling of General Multivariate Problems and High-Dimensional Time Series; 2015; Dissertation; 118 Seiten

[97/3481]: Henneke, Felix; Sparse Time-Frequency Control of Bilinear Quantum Systems; 2015; Dissertation; 121 Seiten

[98/3481]: Pieper, Konstantin; Finite element discretization and efficient numerical solution of elliptic and parabolic sparse control problems; 2015; Dissertation; 183 Seiten

[99/3481]: Kniger, Bernhard; Error estimates for finite element methods in shape optimization; 2015; Dissertation; 205 Seiten

[100/3481]: Illner, Katrin; Probabilistic blind source separation for data with network structures; 2015; Dissertation; 176 Seiten

[101/3481]: Köppl, Tobias Thomas; Multi-scale modeling of flow and transport processes in arterial networks and tissue; 2015; Dissertation; 179 Seiten

[102/3481]: Springer, Andreas; Efficient Higher Order Discontinuous Galerkin Time Discretizations for Parabolic Optimal Control Problems; 2015; Dissertation; 162 Seiten

[103/3481]: Finhold, Elisabeth; Circuit diameters; 2015; Dissertation; 114 Seiten

[104/3481]: Zhang, Ran; Efficient Parameter Estimation in the High-Dimensional Inverse Problem of Seismic Tomography; 2014; Dissertation; 95 Seiten

[105/3481]: Böhm, Christian; Efficient Inversion Methods for Constrained Parameter Identification in Full-Waveform Seismic Tomography; 2015; Dissertation; 165 Seiten

[106/3481]: Schmiedl, Felix; Shape Matching and Mesh Segmentation; 2015; Dissertation; 130 Seiten

[107/3481]: Jüstel, Dominik; Radiation for the Analysis of Molecular Structures with Non-Crystalline Symmetry: Modelling and Representation Theoretic Design; 2014; Dissertation; 208 Seiten
[135/3481]: Gallenberger, Martina; Kernel-based Methods for Parameter Estimation in Multidimensional Systems; 2013; Dissertation
[136/3481]: Eisenhofer, Sabine; A coupled system of ordinary and partial differential equations modeling the swelling of mitochondria; 2013; Dissertation; 145 Seiten
[137/3481]: Ilg, Melanie; Defaultable term structure models: macroeconomic impact and valuation of complex credit- and inflation-linked derivatives; 2013; Dissertation; 331 Seiten
[138/3481]: Bartsch, Christian; Particles and populations in random media; 2013; Dissertation; 115 Seiten
[139/3481]: Bauer, Alexander; Pair-copula constructions for non-Gaussian Bayesian networks; 2013; Dissertation; 117 Seiten
[140/3481]: Ferrazzano, Vincenzo; Turbulence modelling by time-series methods; 2013; Dissertation; 134 Seiten
[141/3481]: Würfl, Andreas; Spanning subgraphs of growing degree; 2013; Dissertation; 186 Seiten
[142/3481]: Ueltzhöfer, Florian Alexander Johann; On the estimation of jumps of continuous-time stochastic processes; 2013; Dissertation; 210 Seiten
[143/3481]: Barbarossa, Maria Vittoria; On a class of neutral equations with state-dependent delay in population dynamics; 2013; Dissertation; 194 Seiten
[144/3481]: Steinkohl, Christina Katharina; Statistical Modelling of Extremes in Space and Time Using Max-Stable Processes; 2013; Dissertation; 192 Seiten
[145/3481]: Fuchs, Florian; Spectral Analysis of High-Frequency Continuous-Time ARMA Models; 2013; Dissertation; 138 Seiten
[146/3481]: Storath, Martin; Amplitude and sign decompositions by complex wavelets - Theory and applications to image analysis; 2013; Dissertation; 131 Seiten
[147/3481]: Lehl, Martin; Control of planar pendulum systems; 2013; Dissertation; 185 Seiten
[148/3481]: Kochler, Michael; Random Walks in Random Environment: Random Orientations and Branching; 2012; Dissertation; 169 Seiten
[149/3481]: Friel, Jürgen; Reconstructions in limited angle x-ray tomography: Characterization of classical reconstructions and adapted curvelet sparse regularization; 2013; Dissertation; 122 Seiten
[150/3481]: Held, Stefan; Monogenic Wavelet Frames for Image Analysis; 2012; Dissertation; 196 Seiten
[151/3481]: Kochler, Thomas; Cutoff and cookies - interacting walks in random environment; 2012; Dissertation; 148 Seiten
[152/3481]: Lindemann, Florian; Theoretical and Numerical Aspects of Shape Optimization with Navier-Stokes Flows; 2012; Dissertation; 179 Seiten
[153/3481]: von Loesch, Boris Tobias; A Class of Trust-Region Multilevel Methods; 2013; Dissertation; 174 Seiten
[154/3481]: Moser, Martin; Extremal Behavior of Multivariate Mixed Moving Average Processes and of Random Walks with Dependent Increments; 2012; Dissertation; 166 Seiten
[155/3481]: Degenfeld-Schonburg, Sina; Multipliers for Hypergroups; 2012; Dissertation; 123 Seiten
[156/3481]: Pfaffel, Oliver; Eigenvalues of Large Random Matrices with Dependent Entries and Strong Solutions of SDEs; 2012; Dissertation; 137 Seiten
[157/3481]: Roche, Thomas; Rate independent evolution processes on functions of bounded variation; 2012; Dissertation; 149 Seiten
[158/3481]: Straub, Sina; Transfer Operators in the Context of Orthogonal Polynomials; 2012; Dissertation; 132 Seiten
[159/3481]: Sonner, Stefanie; Systems of Quasi-Linear PDEs Arising in the Modelling of Biofilms and Related Dynamical Questions; 2012; Dissertation; 188 Seiten
[160/3481]: Moser, Martin; Extremal Behavior of Multivariate Mixed Moving Average Processes and of Random Walks with Dependent Increments; 2012; Dissertation; 166 Seiten
[161/3481]: Fink, Holger; Stochastic processes beyond semimartingales with application to interest rates, credit risk and volatility modeling; 2012; Dissertation; 188 Seiten
<table>
<thead>
<tr>
<th>Reference</th>
<th>Title</th>
<th>Author(s)</th>
<th>Year</th>
<th>Pages</th>
</tr>
</thead>
<tbody>
<tr>
<td>[187/3481]</td>
<td>Koltai, Péter; Efficient approximation methods for the global long-term behavior of dynamical systems -- Theory, algorithms and examples; 2010; Dissertation; 168 Seiten</td>
<td>Koltai, Péter</td>
<td>2010</td>
<td>168</td>
</tr>
<tr>
<td>[188/3481]</td>
<td>März, Thomas; First Order Quasi-Linear PDEs with BV Boundary Data and Applications to Image Inpainting; 2010; Dissertation; 193 Seiten</td>
<td>März, Thomas</td>
<td>2010</td>
<td>193</td>
</tr>
<tr>
<td>[190/3481]</td>
<td>Erb, Wolfgang; Uncertainty principles on Riemannian manifolds; 2010; Dissertation; 177 Seiten</td>
<td>Erb, Wolfgang</td>
<td>2010</td>
<td>177</td>
</tr>
<tr>
<td>[191/3481]</td>
<td>Neukamm, Stefan; Homogenization, linearization and dimension reduction in elasticity with variational methods; 2010; Dissertation; 215 Seiten</td>
<td>Neukamm, Stefan</td>
<td>2010</td>
<td>215</td>
</tr>
<tr>
<td>[192/3481]</td>
<td>Erhardt, Vinzenz; Modeling different dependence structures involving count data with applications to insurance, economics and genetics; 2010; Dissertation; 117 Seiten</td>
<td>Erhardt, Vinzenz</td>
<td>2010</td>
<td>117</td>
</tr>
<tr>
<td>[193/3481]</td>
<td>Orendt, Thorsten; Resolution of Geometric Singularities by Complex Detours - Modeling, Complexity and Application; 2011; Dissertation; 114 Seiten</td>
<td>Orendt, Thorsten</td>
<td>2011</td>
<td>114</td>
</tr>
<tr>
<td>[195/3481]</td>
<td>Mai, Jan-Frederik; Extendibility of Marshall-Olkin distributions via Lévy subordinators and an application to portfolio credit risk; 2010; Dissertation; 200 Seiten</td>
<td>Mai, Jan-Frederik</td>
<td>2010</td>
<td>200</td>
</tr>
<tr>
<td>[196/3481]</td>
<td>Lang, Philipp; CMC-Trinoids with Properly Embedded Annular Ends; 2010; Dissertation; 187 Seiten</td>
<td>Lang, Philipp</td>
<td>2010</td>
<td>187</td>
</tr>
<tr>
<td>[197/3481]</td>
<td>Roth, Lucia Barbara; Optimal Containment; 2010; Dissertation; 143 Seiten</td>
<td>Roth, Lucia Barbara</td>
<td>2010</td>
<td>143</td>
</tr>
<tr>
<td>[198/3481]</td>
<td>Chen, Dong; Acceleration of the Spatial Selective Excitation of MRI via Sparse Approximation; 2009; Dissertation; 193 Seiten</td>
<td>Chen, Dong</td>
<td>2009</td>
<td>193</td>
</tr>
<tr>
<td>[199/3481]</td>
<td>Schloeser, Anna; Pricing and Risk Management of Synthetic CDOs; 2010; Dissertation</td>
<td>Schloeser, Anna</td>
<td>2010</td>
<td>193</td>
</tr>
<tr>
<td>[200/3481]</td>
<td>Brandt, Stefan; Feedback Loops With Time Scales; 2010; Dissertation; 131 Seiten</td>
<td>Brandt, Stefan</td>
<td>2010</td>
<td>131</td>
</tr>
<tr>
<td>[202/3481]</td>
<td>Hmaid, Ayoub; Modeling and Simulation of the Thermo-Acoustic Instabilities of Low-Emission Gas Turbines; 2009; Dissertation; 104 Seiten</td>
<td>Hmaid, Ayoub</td>
<td>2009</td>
<td>104</td>
</tr>
<tr>
<td>[203/3481]</td>
<td>Hutzenthaler, Alexandra Elisabeth; Mathematical Models for Cell-Cell Communication on Different Scales; 2010; Dissertation; 111 Seiten</td>
<td>Hutzenthaler, Alexandra Elisabeth</td>
<td>2010</td>
<td>111</td>
</tr>
<tr>
<td>[204/3481]</td>
<td>Markwardt, Stefan; Effiziente algorithmische Strukturerkennung in groben Datenmengen; 2009; Dissertation; 171 Seiten</td>
<td>Markwardt, Stefan</td>
<td>2009</td>
<td>171</td>
</tr>
<tr>
<td>[205/3481]</td>
<td>Höcht, Stephan; Determination and Valuation of Recovery Risk in Credit-Risk Models; 2009; Dissertation; 239 Seiten</td>
<td>Höcht, Stephan</td>
<td>2009</td>
<td>239</td>
</tr>
<tr>
<td>[206/3481]</td>
<td>Stelzig, Philipp Emanuel; Homogenization of many-body structures subject to large deformations and noninterpenetration; 2009; Dissertation; 165 Seiten</td>
<td>Stelzig, Philipp Emanuel</td>
<td>2009</td>
<td>165</td>
</tr>
<tr>
<td>[207/3481]</td>
<td>Kamke, Tobias; Algorithms for the Computation of Invariant Rings; 2009; Dissertation; 156 Seiten</td>
<td>Kamke, Tobias</td>
<td>2009</td>
<td>156</td>
</tr>
<tr>
<td>[209/3481]</td>
<td>Böttcher, Julia; Embedding large graphs; 2009; Dissertation; 202 Seiten</td>
<td>Böttcher, Julia</td>
<td>2009</td>
<td>202</td>
</tr>
<tr>
<td>[210/3481]</td>
<td>Binder, Anna Katharina; Algorithms for Fields and an Application to a Problem in Computer Vision; 2009; Dissertation; 179 Seiten</td>
<td>Binder, Anna Katharina</td>
<td>2009</td>
<td>179</td>
</tr>
<tr>
<td>[211/3481]</td>
<td>Schrödl, Stefan Johann; Operator-valued Reproducing Kernels and Their Application in Approximation and Statistical Learning; 2009; Dissertation</td>
<td>Schrödl, Stefan Johann</td>
<td>2009</td>
<td>179</td>
</tr>
<tr>
<td>[212/3481]</td>
<td>Eder, Irmgard; First passage events and multivariate regular variation for dependent Lévy processes with Applications in Insurance; 2009; Dissertation; 127 Seiten</td>
<td>Eder, Irmgard</td>
<td>2009</td>
<td>127</td>
</tr>
<tr>
<td>[213/3481]</td>
<td>Lebmeir, Peter; Feature Detection for Real Plane Algebraic Curves; 2009; Dissertation; 161 Seiten</td>
<td>Lebmeir, Peter</td>
<td>2009</td>
<td>161</td>
</tr>
<tr>
<td>[214/3481]</td>
<td>Schmid, Dominik; Scattered Data Approximation on the Rotation Group and Generalizations; 2009; Dissertation</td>
<td>Schmid, Dominik</td>
<td>2009</td>
<td>161</td>
</tr>
</tbody>
</table>
[242/3481]: Schanzer, Gerhard; Optimale Steuerung eines Mehrfinger-Greifers mit konkurrierenden Steuerungen unter Berücksichtigung von Elastizitäten; 2007; Dissertation; 158 Seiten
[243/3481]: Breun, Sylvia; Optimale Steuerung redundanter Roboter auf Mannigfaltigkeiten - Strukturanalyse und numerische Realisierung; 2007; Dissertation; 92 Seiten
[244/3481]: Hofmaier, Frank; Orthogonal Polynomials; 2007; Dissertation; 126 Seiten
[245/3481]: Rasch, Christian Mark Anton; Numerical Discretization of Static Hamilton-Jacobi Equations on Triangular Meshes; 2007; Dissertation; 102 Seiten
[246/3481]: Lunk, Christoph; Adaptive numerische Verfahren zur Lösung partieller differenzial-algebraischer Gleichungen in der Strukturodynamik; 2007; Dissertation
[247/3481]: Wehrstedt, Jan Christoph; Formoptimierung mit Variationsungleichungen als Nebenbedingung und eine Anwendung in der Kieferchirurgie; 2007; Dissertation; 147 Seiten
[248/3481]: Gerken, Tobias; On a Problem of Erdös in Combinatorial Geometry; 2006; Dissertation; 61 Seiten
[249/3481]: Mauthner, Ulrich; Space-adiabatic perturbation theory for Dirac-Bloch electrons; 2006; Dissertation; 120 Seiten
[250/3481]: Mayeli, Azita; Discrete and Continuous Wavelet Transformations on the Heisenberg Group; 2006; Dissertation; 133 Seiten
[251/3481]: Wild, Marie; Characterizing Discrete-Time Function Spaces; 2006; Dissertation; 101 Seiten
[252/3481]: Marquardt, Tina Marie; Fractional Lévy Processes, CARMA Processes and Related Topics; 2006; Dissertation; 180 Seiten
[253/3481]: Lord, Katja; Discrete Tomography, the Instability of Point X-Rays and Separability Problems for Aperiodic Quasicrystals; 2006; Dissertation; 217 Seiten
[254/3481]: Dimova, Katya; Modeling the anomalous heat transport in a tokamak plasma; 2006; Dissertation; 136 Seiten
[255/3481]: Schnabel, Hans Christoph; Zur Wohlgestelltheit des Gurson-Modells; 2006; Dissertation; 94 Seiten
[256/3481]: Schreitmiller, Robert; Zur Approximation der Lösungen elliptischer Systeme partieller Differentialgleichungen mittels Finiten Elemente und H- Matrizen; 2006; Dissertation; 175 Seiten
[257/3481]: Kuhn, Gabriel; On Dependence and Extremes; 2006; Dissertation; 161 Seiten
[258/3481]: Götz, Markus; Zur mathematischen Modellierung und Numerik eines Gyrotron Resonators; 2006; Dissertation; 127 Seiten
[259/3481]: Kostadinova, Radostina Ilieva; Integrated risk management when the stock price follows an exponential Levy process; 2006; Dissertation; 109 Seiten
[260/3481]: Kostadinov, Krassimir; Portfolio Credit Risk Modelling With Heavy-Tailed Risk Factors; 2006; Dissertation; 145 Seiten
[261/3481]: Lepschi, Matthias; Zur Dynamik des Falk-Modells für Formgedächtnismaterialien; 2006; Dissertation; 151 Seiten
[262/3481]: Gschlößl, Susanne; Hierarchical Bayesian spatial regression models with applications to non-life insurance; 2006; Dissertation; 146 Seiten
[263/3481]: Fischer, Georg; Qualitative Unschärferelationen und Jacobi-Polynome; 2005; Dissertation; 61 Seiten
[264/3481]: Engelhardt, Christoph; Raumkurven konstanter Krümmung, insbesondere Gewundene Kreise; 2005; Dissertation; 177 Seiten
[265/3481]: Friedrich, Felix; Complexity Penalized Segmentations in 2D; 2005; Dissertation; 232 Seiten
[266/3481]: Witterstein, Gabriele; Ein Konstruktionsalgorithmus einer Indexstruktur für Genome; 2005; Dissertation; 105 Seiten
[267/3481]: Schaub, Meike; Numerische Integration steifer mechanischer Systeme mit impliziten Runge-Kutta-Verfahren; 2004; Dissertation; 121 Seiten
[268/3481]: Prokopenko, Sergiy; Hierarchical Binary Spatial Regression Models with Cluster Effects; 2004; Dissertation; 123 Seiten
[269/3481]: Müller, Gernot; Regression Models for Ordinal Valued Time Series; 2004; Dissertation; 212 Seiten
[270/3481]: Lasser, Caroline; Conical energy level crossings in molecular dynamics; 2004; Dissertation; 144 Seiten
[271/3481]: Großkinsky, Stefan; Phase transitions in nonequilibrium stochastic particle systems with local conservation laws; 2004; Dissertation; 138 Seiten
[272/3481]: Ferrari, Patrik L; Shape fluctuations of crystal facets and surface growth in one dimension; 2004; Dissertation; 160 Seiten
[273/3481]: Fasen, Vicky Maria; Extremes of Lévy Driven Moving Average Processes with Applications in Finance; 2004; Dissertation; 232 Seiten
[274/3481]: Ertel, Susanne; Adaptive Positionierung von Modellrändern in heterogenen Gebietszerlegungsverfahren.; 2004; Dissertation; 164 Seiten
[275/3481]: Eberlein, Dominik; Topologische Methoden zur Analyse dynamischer Systeme; 2004; Dissertation; 109 Seiten
[276/3481]: Weber, Jürgen; Analytische und numerische Untersuchungen zum nichtlinearen Problem der Grundwasserströmung mit freier Oberfläche; 2003; Dissertation; 113 Seiten
[277/3481]: Vallentin, Frank; Sphere Covering, Lattices, and Tilings (in Low Dimensions); 2003; Dissertation; 128 Seiten
[278/3481]: Käser, Martin Andreas; Adaptive Methods for the Numerical Simulation of Transport Processes; 2003; Dissertation; 155 Seiten
[279/3481]: Fuer, Hajnalka; Eine mathematische Analyse von Modellen für Belebtschlammbecken; 2003; Dissertation; 144 Seiten
[280/3481]: Tscharnuter, Dietmar; Optimale Auslegung des Antriebsstrangs von Kraftfahrzeugen; 2002; Dissertation; 167 Seiten
[281/3481]: Penski, Christian; Numerische Integration stochastischer differential-algebraischer Gleichungen in elektrischen Schaltungen; 2002; Dissertation; 114 Seiten
[282/3481]: Niedermeier, Andreas Georg; Wavelet-Methoden in der SAR-Bildverarbeitung; 2002; Dissertation; 195 Seiten
[283/3481]: Lintner, Michael; Lösung der 2D Wellengleichung mittels hierarchischer Matrizen; 2002; Dissertation; 156 Seiten
[284/3481]: Kunz, Andreas; Extremes of Multidimensional Stationary Diffusion Processes and Applications in Finance; 2002; Dissertation; 171 Seiten
[285/3481]: Kühn, Christoph; Shocks and Choices - an Analysis of Incomplete Market Models; 2002; Dissertation; 142 Seiten
[286/3481]: Karpfinger, Christian; Über bewertete Dicksonsche Fastkörper; 2002; Dissertation; 94 Seiten
[287/3481]: Emmer, Susanne; Optimal Portfolios with Bounded Downside Risks; 2002; Dissertation; 149 Seiten
[288/3481]: Brandenberg, René; Radii of Convex Bodies; 2002; Dissertation; 156 Seiten
[289/3481]: Betz, Volker; Gibbs measures relative to Brownian motion and Nelson’s model; 2002; Dissertation; 102 Seiten
[290/3481]: Bastert, Oliver; Stabilization Procedures and Applications; 2002; Dissertation; 144 Seiten
[291/3481]: Vocke, Tanja; On the control of nonlinear dynamical systems; 2001; Dissertation; 84 Seiten
[292/3481]: Taherian, Sayed Ghahreman; Koordinatisierung miquelscher Benz-Ebenen und ihre Anwendung in der Kryptologie; 2001; Dissertation; 125 Seiten
[293/3481]: Neuhauser, Markus; Neue Methoden zur Bestimmung expliziter Schranken von Kazhdan-Konstanten; 2001; Dissertation; 180 Seiten
[294/3481]: Clason, Christian; A direct method for the numerical time reversal of waves in a heterogeneous medium; 2006; Dissertation; 115 Seiten

Fakultäten > Fakultät für Mathematik > Prüfungsarbeiten > Habilitationen

[295/3481]: Borgwardt, Steffen; Data Analysis through Polyhedral Theory; 2015; Habilitation; 33 Seiten
[296/3481]: Demaret, Laurent; Geometric Anisotropy and Image Approximation; 2013; Habilitation
[313/3481]: Gissibl, N., Klüppelberg, C. and Lauritzen, S.; Identifiability and estimation of recursive max-linear models; Preprint; 2019
[314/3481]: Klüppelberg, C. and Lauritzen, S.; Bayesian Networks for Max-linear Models; Preprint; 2019

[315/3481]: Chong, C. and Delerue, T.; Normal approximation of the solution to the stochastic heat equation with Lévy noise; Preprint; 2018; Dec
[316/3481]: Pham, V.S. and Chong, C.; Volterra-type Ornstein-Uhlenbeck processes in space and time.; Stochastic Processes and their Applications; 2018; 128; 9; Sep; 3082-3117
[317/3481]: do Rego Sousa, T., Haug, S., and Klüppelberg, C.; Indirect Inference for Lévy-driven continuous-time GARCH models; Preprint; 2018; Aug
[318/3481]: Chong, C.; High-frequency analysis of parabolic stochastic PDEs; Preprint; 2018; Jun
[319/3481]: Pham, Viet Son; Lévy-driven causal CARMA random fields; Preprint; 2018; May; 27
[320/3481]: Klüppelberg, C. and Sönmez, E.; Max-linear models on infinite graphs generated by Bernoulli bond percolation; Preprint; 2018; Apr
[321/3481]: Klüppelberg, C. and Seifert, M. I.; Financial risk measures for a network of individual agents holding portfolios of light-tailed objects; Preprint; 2018; Mar
[322/3481]: Behme, A., Klüppelberg, C., and Reinert, G.; Hitting probabilities for compound Poisson processes in a bipartite network; Preprint; 2018; Mar
[323/3481]: Gissibl, N., Klüppelberg, C., and Otto, M.; Tail dependence of recursive max-linear models with regularly varying noise variables; Econometrics and Statistics; 2018; 6; Apr; 149-167
[324/3481]: Buhl, S., Davis, R.A., Klüppelberg, C., and Steinkohl, C.; Semiparametric estimation for isotropic max-stable space-time processes; Bernoulli; 2018; Jul
[325/3481]: Buhl, S. and Klüppelberg, C.; Limit theory for the empirical extremogram of random fields; Stochastic Processes and their Applications; 2018; 128; 6; Jun; 2060-2082
[326/3481]: Chong, C. and Klüppelberg, C.; Contagion in financial systems: A Bayesian network approach; SIAM Journal on Financial Mathematics; 2018; 9; 1; Jan; 28-53
[327/3481]: Gissibl, N. and Klüppelberg, C.; Max-linear models on directed acyclic graphs; Bernoulli; 2018; 24; 4A; Mar; 2693–2720
[328/3481]: Kley, O., Klüppelberg, C., and Reinert, G.; Conditional risk measures in a bipartite market structure; Scandinavian Actuarial Journal; 2018; 2018; 4; May; 328-355

[330/3481]: Jaser, M., Haug, S., and Min, A.; A simple non-parametric goodness-of-fit test for elliptical copulas; Dependence Modeling; 2017; 5; 1; 330-353
[331/3481]: Bueno-Larraz, B. and Klepsch, J.; Variable selection for the prediction of C[0,1]-valued AR processes using RKHS; Preprint; 2017; Oct
[332/3481]: Chong, C. and Kévei, P.; Intermittency for the stochastic heat equation with Lévy noise; Preprint; 2017

[335/3481]: Buhl, S. and Klüppelberg, C.; Generalised least squares estimation of regularly varying space-time processes based on flexible observation schemes; Preprint; 2017

[336/3481]: Aue, A. and Klepsch, J.; Estimating functional time series by moving average model fitting; Preprint; 2017; Jan

[337/3481]: Boergens, E., Buhl, S., Dettmering, D., Klüppelberg, C., and Seitz, F.; Combination of multi-mission altimetry data along the Mekong river with spatio temporal kriging; Journal of Geodesy; 2017; 91; 5; May; 519–534

[338/3481]: Pham, V.S. and Chong, C.; Volterra-type Ornstein-Uhlenbeck processes in space and time: Stochastic Processes and their Applications; 2017

[339/3481]: Klepsch, J. and Klüppelberg, C.; An Innovations Algorithm for the prediction of functional linear processes; Journal of Multivariate Analysis; 2017; 155; Mar; 252–271

[340/3481]: Kevei, P. and Mason, D. M.; Couplings and strong approximations to time dependent empirical processes based on i.i.d. fractional Brownian Motions; Journal of Theoretical Probability; 2017; 30; 3; Sep; 729–770

[341/3481]: Klepsch, J., Klüppelberg, C., and Wei, T.; Prediction of functional ARMA processes with an application to traffic data; Econometrics and Statistics; 2017; 1; Jan; 128–149

[342/3481]: Gissibl, N., Klüppelberg, C., and Mager, J.; Big data: progress in automating extreme risk analysis; 171-189; Berechenbarkeit der Welt?; Pietsch, W., Wernecke, J. and Ott, M.; Springer VS; 2017

[343/3481]: Kevei, P.; Asymptotic moving average representation of high-frequency sampled multivariate CARMA processes; Annals of the Institute of Statistical Mathematics; 2017

[344/3481]: Chong, C. and Klüppelberg, C.; Partial mean field limits in heterogeneous networks; Preprint; 2017

[345/3481]: Behme, A. and Bondesson, L.; A class of scale mixtures of gamma(k)-distributions that are generalized gamma convolutions; Bernoulli; 2017; 23; 1; 773-787

[346/3481]: Kevei, P. and Mason, D.M.; On the Breiman conjecture; Proceedings of the American Mathematical Society; 2016; 144; 9; Feb; 4043-4053

[347/3481]: Kevei, P.; A note on the Kesten-Grincevicius-Goldie theorem; Electronic Communications in Probability; 2016; 21; 51; Jul; 1-12


[349/3481]: Chong, C.; Stochastic PDEs with heavy-tailed noise; Stochastic Processes and their Applications; 2016

[350/3481]: Kevei, P.;; On the Breiman conjecture; Proceedings of the American Mathematical Society; 2016; 144; 9; Feb; 4043-4053


[353/3481]: Klüppelberg, C. and Zhang, J.; Time-consistency of risk measures with GARCH volatilities and their estimation; Statistics & Risk Modeling; 2016; 32; 2; Mar; 103-124

[354/3481]: Buhl, S. and Klüppelberg, C.; Anisotropic Brown-Resnick space-time processes: estimation and model assessment; Extremes; 2016; 19; 4; Dec; 627-660
[356/3481]: Kley, O. and Klüppelberg, C.; Bounds for randomly shared risk of heavy-tailed loss factors; Extremes; 2016; 19; 4; Dec; 719–733

[357/3481]: Kley, O., Klüppelberg, C., and Reinert G.; Risk in a large claims insurance market with bipartite graph structure; Operations Research; 2016; 64; 5; Jul; 1159-1176

[358/3481]: Chong, C.; Lévy-driven Volterra equations in space and time; Journal of Theoretical Probability; 2016

[359/3481]: Doney, R.A., Klüppelberg, C., and Maller, R.A.; Passage time and fluctuation calculations for subexponential Lévy processes; Bernoulli; 2016; 22; 3; Aug; 1491-1519

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Mathematische Statistik (Prof. Klüppelberg) > 2015

[360/3481]: Killiches, M. and Czado, C.; Block-Maxima of Vines; Extreme Value Modeling and Risk Analysis - Methods and Applications (Dipak K. Dey and Jun Yan); 2015; nicht anwendbar - Kapitel 6; Dec

[361/3481]: Bernard, C., and Czado, C.; Conditional quantiles and tail dependence; Journal of Multivariate Analysis; 2015; 138; Jun; 104-126

[362/3481]: Klüppelberg, C., and Scherer, M.; Finanz- und Versicherungsmathematik; Studien- und Berufsplaner Mathematik; Springer; 2015

[363/3481]: Killiches, M. and Czado, C.; A one-sided symbol for Itô-Lévy processes; Preprint; 2015

[364/3481]: Berkes, I., Györfi L., and Kevei, P.; Tail probabilities of St. Petersburg sums, trimmed sums, and their limit; Preprint; 2015


[367/3481]: Behme, A.; Exponential functionals of Lévy processes with jumps; Latin American Journal of Probability and Mathematical Statistics; 2015; 12; 375-397

[368/3481]: Eifert, M.; Time series models for credit default swap premiums; Journal of Credit Risk; 2015; 11; 3; 21-44

[369/3481]: Haug, S., Klüppelberg, C., and Kuhn, G.; Copula structure analysis based on extreme dependence; Statistics and Its Interface; 2015; 8; 1; 93-107

[370/3481]: Behme, A., and Schnurr, A.; A criterion for invariant measures of Itô processes based on the symbol; Bernoulli; 2015; 21; 3; 1697-1718

[371/3481]: Klüppelberg, C., and Matsui, M.; Generalized fractional Lévy processes with fractional Brownian motion limit and applications to stochastic volatility models; Advances in Applied Probability; 2015; 47; 4; 1108-1131

[372/3481]: Behme, A., Chong, C., and Klüppelberg, C.; Superposition of COGARCH processes; Stochastic Processes and their Applications; 2015; 125; 4; Apr; 1426-1469

[373/3481]: Chong, C. and Klüppelberg, C.; Integrability conditions for space-time stochastic integrals: Theory and applications; Bernoulli; 2015; 21; 4; 2190-2216

[374/3481]: Behme, A. and Lindner, A.; On exponential functionals of Lévy processes; Journal of Theoretical Probability; 2015; 28; 2; Jun; 681-720

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Mathematische Statistik (Prof. Klüppelberg) > 2014


Soil Biology & Biochemistry; 2014; 78; 4; 263-273


[378/3481]: Bauer, A., and Haug, S.; Verwendung von Dummy-Variablen bei der statistischen Analyse von Talsperrenmessdaten; Wasserwirtschaft; 2014; 4; Apr; 28-33

[379/3481]: Behme, A., Lindner, A., and Maejima, M.; On the range of exponential functionals of Lévy processes; Preprint; 2014


[381/3481]: Davis, R. A., Pfaffel, O., and Stelzer, R.; Limit theory for the largest eigenvalues of sample covariance matrices with heavy-tails; Stochastic Processes and their Applications; 2014; 124; 1; 18-50

[382/3481]: Bimüller, C., Dannenmann, M., Tejedor, J., von Lützow, M., Buegger, F., Meier, R., Haug, S., Schroll, R. and Kögel-Knabner, I.; Prolonged summer droughts retard soil N processing and stabilization in organo-mineral fractions; Soil Biology & Biochemistry; 2014; 68; 1; 241-251


[384/3481]: Fasen, V., Klüppelberg, C., and Menzel, A; Quantifying extreme risks; 151-181; Risk - A Multidisciplinary Introduction; Klüppelberg, C., Straub, D., Welpe, I.; Springer; 2014

[385/3481]: Klüppelberg, C., and Stelzer, R.; Dealing with dependent risks; 241-277; Risk - A Multidisciplinary Introduction; Klüppelberg, C., Straub, D., and Welpe, I.; Springer; 2014

[386/3481]: Benth, F.E., Klüppelberg, C., Müller, G., and Vos, L.; Futures pricing in electricity markets based on stable CARMA spot models; Energy Economics; 2014; 44; 392-406

[387/3481]: Fasen, V.; and Klüppelberg, C.; Large insurance losses distributions.; Encyclopedia of Quantitative Risk Assessment; Wiley; 2014

[388/3481]: Hepperger, P.; Low-dimensional partial integro-differential equations for high-dimensional Asian options; 331-348; Inspired by Finance; Kabanov, Y., Rutkowski, M., and Zariphopoulou, T.; Springer; 2014

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Mathematische Statistik (Prof. Klüppelberg) > 2013


[392/3481]: Mikosch, T., and Moser, M.; The limit distribution of the maximum increment of a random walk with dependent regularly varying jump sizes; Probability Theory and Related Fields; 2013; 156; 1-2; 249-272

[393/3481]: Klüppelberg, C., and Rasmussen, M.G.; Outcrossings of safe regions by generalized hyperbolic processes; Statistics & Probability Letters; 2013; 83; 10; 2197 - 2204

[394/3481]: Möller, J.S., and Rasmussen, M.G.; The translation invariant massive Nelson model: II. The continuous spectrum below the two-boson threshold; Annales Henri Poincaré; 2013; 14; 4; 793-852

[395/3481]: Fink, H.; Conditional characteristic functions of Molchan-Golosov fractional Lévy processes with application to credit risk; J. Appl. Probab.; 2013; 4; 50; 983-1005

[396/3481]: Ueltzhöfer, F.A.J.; On non-parametric estimation of the Lévy kernel of Markov processes; Stochastic Processes and their Applications; 2013; 123; 10; 3663–3709
[397/3481]: Ferrazzano, V., and Fuchs, F.; Noise recovery for Lévy-driven CARMA processes and high-frequency behaviour of approximating Riemann sums; Electronic Journal of Statistics; 2013; 7; 533-561
[399/3481]: Brockwell, P.J., Ferrazzano, V., and Klüppelberg, C.; High-frequency sampling and kernel estimation for continuous-time moving average processes; Journal of Time Series Analysis; 2013; 34; 3; 385-404
[401/3481]: Fasen, V., and Fuchs, F.; On the Limit Behavior of the Periodogram of High-Frequency Sampled Stable CARMA Processes; Stochastic Processes and their Applications; 2013; 123; 1; 229-273
[402/3481]: Davis, R.A., Klüppelberg, C., and Steinkohl, C.; Max-stable processes for modelling extremes observed in space and time; Journal of the Korean Statistical Society; 2013; 42; 3; 399-414
[403/3481]: Fasen, V.; Statistical estimation of multivariate Ornstein-Uhlenbeck processes and applications to co-integration; Journal of Econometrics; 2013; 172; 2; 325-337
[404/3481]: Brockwell, P. J., and Schlemm, E.; Parametric estimation of the driving Lévy process of multivariate CARMA processes from discrete observations; Journal of Multivariate Analysis; 2013; 115; 217–251
[405/3481]: Fuchs, F., and Stelzer, R.; Mixing conditions for multivariate infinitely divisible processes with an application to mixed moving averages and the supOU stochastic volatility model; ESAIM: Probability and Statistics; 2013; 17; 455-471
[406/3481]: Fuchs, F., and Stelzer, R.; Spectral representation of multivariate regularly varying Lévy and CARMA processes; Journal of Theoretical Probability; 2013; 26; 2; 410-436
[407/3481]: Fasen, V.; Time series regression on integrated continuous-time processes with heavy and light tails; Econometric Theory; 2013; 29; 1; 28-67
[408/3481]: Steinkohl, C., Davis, R., and Klüppelberg, C.; Extreme value analysis of multivariate high frequency wind speed data; Journal of Statistical Theory and Practice; 2013; 7; 1; 73-94
[410/3481]: Biagini, F., Fink, H., and Klüppelberg, C.; A fractional credit model with long range dependent hazard rate; Stochastic Processes and their Applications; 2013; 123; 4; 1319-1347
[411/3481]: Fink, H., Klüppelberg, C., and Zähle, M.; Conditional characteristic functions of processes related to fractional Brownian motion; Journal of Applied Probability; 2013; 50; 1; 166-183
[412/3481]: Barndorff-Nielsen, O.E., and Stelzer, R.; The multivariate supOU stochastic volatility model; Mathematical Finance; 2013; 23; 2; 275–296
[413/3481]: Cotar, C., Friesecke, G., and Klüppelberg, C.; Density functional theory and and optimal transportation with Coulomb cost; Communications on Pure and Applied Mathematics; 2013; 66; 4; 548-599
[414/3481]: Hepperger, P.; Pricing high-dimensional Bermudan options using variance-reduced Monte-Carlo methods; Journal of Computational Finance; 2013; 16; 3; 99-126

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Mathematische Statistik (Prof. Klüppelberg) > <2013

[415/3481]: Klüppelberg, C. and Rootzen, H.; Introduction to the copula discussion: some background; Extremes; 2006; 7; 1; 1-2
[416/3481]: Klüppelberg, C.; Asymptotic ordering of distribution functions and convolution semigroups; Semigroup Forum; 1990; 40; 1; 77-92
[417/3481]: Klüppelberg, C.; Asymptotic ordering of risks and ruin probabilities; Insurance: Mathematics and Economics; 1993; 12; 3; 259-264
[418/3481]: Klüppelberg, C., Mikosch, T.; Spectral estimates and stable processes.; Stochastic Processes and their Applications; 1993; 47; 2; 323-344
[419/3481]: Klüppelberg, C.; Subexponential distributions and integrated tails.; Journal of Applied Probability; 1988; 25; 1; 132-141
[494/3481]: Klüppelberg, C., Mikosch, T., Schärf, A.; Regular variation in the mean and stable limits for Poisson shot noise.; Bernoulli; 2003; 9; 3; 467-496

[495/3481]: Klüppelberg, C., Pergamenchtchikov, S.; Renewal theory for functionals of a Markov chain with compact state space.; Ann. Probab.; 2003; 31; 4; 2270-2300


[499/3481]: Jaschke, S., Klüppelberg, C., Lindner, A.; Asymptotic behavior of tails and quantiles of quadratic forms of Gaussian vectors.; J. Multiv. Anal.; 2004; 88; 2; 252-273

[500/3481]: Lindner, A., Szimayer, A.; A limit theorem for copulas.; 2004


[502/3481]: Emmer, S., Klüppelberg, C.; Optimal portfolios when stock prices follow an exponential Lévy process.; Finance & Stochastics; 2004; 8; 1; 17-44

[503/3481]: Baltrunas, A., Klüppelberg, C.; Subexponential distributions - large deviations with applications to insurance and queueing models.; Austr.N.Z.J.Stat; 2004; 46; 1; 141-150


[505/3481]: Hsing, T., Klüppelberg, C., Kuhn, G.; Modelling, estimation and visualization of multivariate dependence for risk management.; 2004

[506/3481]: Kabanov, Y., Klüppelberg, C.; A geometric approach to portfolio optimization in models with transaction costs.; Finance & Stochastics; 2004; 8; 2; 207-227

[507/3481]: Kallsen, J., Künn, C.; Pricing derivatives of American and game type in incomplete markets.; Finance & Stochastics; 2004; 8; 2; 261-284

[508/3481]: Barndorff-Nielsen, O.E., Lindner, A.M.; Some aspects of Lévy copulas.; 2004

[509/3481]: Klüppelberg, C., Pergamenchtchikov, S.; The tail of the stationary distribution of a random coefficient AR(q) model.; Ann. Appl. Probab.; 2004; 14; 2; 971-1005

[510/3481]: Daley, D.J., Klüppelberg, C. and Yang, Y.; Corrigendum to Baltrunas, Daley and Klüppelberg: Tail behaviour of the busy period of a GI/GI/1 queue with subexponential service times; Stochastic Processes and their Applications; 2011; 121; 9; 2186-2187

[511/3481]: Baltrunas, A., Daley, D.J., Klüppelberg, C.; Tail behaviour of the busy period of a GI/GI/1 queue with subexponential service times; Stochastic Processes and their Applications; 2011; 121; 9; 2186-2187

[512/3481]: Urban, M., Dittrich, J., Klüppelberg, C., Stölting, R.; Allocation of risk capital to insurance portfolios.; Blätter der DGVFM; 2003; 26; 2; 389-406


[514/3481]: Kuhn, G.; Tails of credit default portfolios.; 2004

[515/3481]: Klüppelberg, C., Künn, C.; Fractional Brownian motion as a weak limit of Poisson shot noise processes - with applications to finance.; Stoch. Proc. Appl.; 2004; 113; 2; 333-351

[516/3481]: Hsing, T., Klüppelberg, C., Kuhn, G.; Dependence estimation and visualization in multivariate extremes with applications to financial data.; Extremes; 2004; 7; 2; 99-121.

[517/3481]: Kühn, C.; Game contingent claims in complete and incomplete markets.; Journal of Mathematical Economics; 2004; 40; 8; 889-902

[519/3481]: Brockwell, P.; Representations of continuous-time ARMA processes; J. Appl. Probab.; 2004; 41; 375-382

[520/3481]: Fasen, V.; Extremes of regularly varying Lévy driven mixed moving average processes.; Adv. in Appl. Probab.; 2005; 37; 4; 993-1014

[521/3481]: Kostadinov, K.; Tail approximation for credit risk portfolios with heavy-tailed risk factors.; Journal of Risk; 2005; 8; 2; 81-107


[523/3481]: Kostadinov, K.; Non-parametric estimation of elliptical copulae with application to credit risk.; Preprint; 2005


[525/3481]: Brockwell, P., Marquardt, T.; Lévy-driven and fractionally integrated ARMA processes with continuous time parameter; Statistica Sinica; 2005; 15; 2; 477-494


[527/3481]: Klüppelberg, C., Lindner, A.; Extreme value theory for moving avarage processes with light-tailed innovations.; Bernoulli; 2005; 11; 3; 381-410

[528/3481]: Böcker, K., Klüppelberg, C.; Operational VaR: a closed-form approximation; Risk; 2005; Dec; 90-93


[532/3481]: Brockwell, P.J., Ferrazzano, V. and Klüppelberg, C.; High-frequency sampling of a continuous-time ARMA processes; J. Time Series Analysis; 2012; 33 (1); Jan; 152-160

[533/3481]: Czado, C., Haug, S.; Finite sample properties of the QMLE in the ACD-ECOGARCH(1,1) model; 2010


[536/3481]: Karg, M., Haug, S., Köhnlenz, K. and Buss, M. (2009); A dynamic model and system-theoretic analysis of affect based on a piecewise linear system.; Proceedings of the 18th IEEE International Symposium on Robot and Human Interactive Communication (Ro-Man); 2009

[537/3481]: Clason, C., Hepperger, P.; A forward approach to numerical data assimilation; SIAM Journal on Scientific Computing; 2009; 31; 4; 3090-3115

[538/3481]: Schreiber, I., Müller, G., Klüppelberg, C, Wagner, N.; Equities, credits and volatilities: a multivariate analysis of the european market during the sub-prime crisis; International Review of Financial Analysis; 2012; 24; 57-65

[539/3481]: Stelzer, R.; First jump approximation of a multivariate Lévy driven SDE and an application to ECOGARCH processes; Stochastic Processes and Their Application; 2009; 119; 6; 1932-1951

[540/3481]: Eder, I. and Klüppelberg, C.; Pareto Lévy measures and multivariate regular variation; Advances in Applied Probability; 2012; 44; 1; 117-138
[564/3481]: Durand, R., Jafarpour, H., Klüppelberg, C., Maller, R.; Maximize the sharpe ratio and minimize a VaR; Journal of Wealth Management; 2010; 13; 1; 91-102

[565/3481]: Fasen, V.; Modeling network traffic by a cluster Poisson input process with heavy and light-tailed file sizes; Queueing systems; 2010; 66; 4; 313-350

[566/3481]: Stelzer, R.; Multivariate COGARCH(1,1) Processes; Bernoulli; 2010; 16; 1; 80-115

[567/3481]: Schlemm, E. and Stelzer, R.; Multivariate CARMA processes, continuous-time state space models and complete regularity of the innovations of the sampled processes; Bernoulli; 2012; 18; 1; 46-63

[568/3481]: García, I., Klüppelberg, C., Müller, G.; Estimation of stable CARMA models with an application to electricity spot prices; Statistical Modelling; 2011; 11; 5; 447-470


[571/3481]: Ueltzhöfer, F., Klüppelberg, C.; An oracle inequality for penalised projection estimation of Lévy densities from high-frequency observations; Journal of Nonparametric Statistics; 2011; 23; 4; 967-989

[572/3481]: Böcker, K. and Klüppelberg, C.; Multivariate models for operational risk.; Quantitative Finance; 2010; 10; 8; 855–869

[573/3481]: Muhle-Karbe, J., Pfaffel, O. and Stelzer, R.; Option pricing in multivariate stochastic volatility models of OU type; SIAM Journal on Financial Mathematics; 2012; 3; 1; Jan; 66–94

[574/3481]: Mayerhofer, E., Pfaffel, O. and Stelzer, R.; On strong solutions for positive definite jump diffusions; Stochastic Processes and their Applications; 2011; 121; 9; 2072–2086

[575/3481]: Moser, M. and Stelzer, R.; Tail behavior of multivariate Lévy-driven mixed moving average processes and supOU stochastic volatility models; Advances in Applied Probability; 2011; 43; 4; 1109-1135

[576/3481]: Pfaffel, O. and Schlemm, E.; Eigenvalue distribution of large sample covariance matrices of linear processes; Probability and Mathematical Statistics; 2011; 31; 2; 313–329

[577/3481]: Lindner, A., Sato, K.; Continuity properties and infinite divisibility of stationary distributions of some generalised Ornstein-Uhlenbeck processes.; Annals of Probability; 2009; 37; 1; 250-274

[578/3481]: Klüppelberg, C., Meyer-Brandis, T., Schmidt, A.; Electricity spot price modelling with a view towards extreme spike risk; Quantitative Finance; 2010; 10; 9; 963-974

[579/3481]: Kumeth, A., Klüppelberg, C., and Steinkohl, C.; Modelling the value and measuring the risk of private equity; Preprint; 2010

[580/3481]: Hepperger, P.; Option pricing in Hilbert space valued jump-diffusion models using partial integro-differential equations; SIAM Journal on Financial Mathematics; 2010; 1; 1; 454-489

[581/3481]: Hepperger, P.; Hedging electricity swaptions using partial integro-differential equations; Stochastic Processes and their Applications; 2012; 122; 2; Feb; 600-622


[583/3481]: Buchmann, B. and Müller, G.; Limit experiments of GARCH; Bernoulli; 2012; 18; 1; 64-99

[584/3481]: Biagini, F., Fink, H., and Klüppelberg, C.; A fractional credit model with long range dependent hazard rate; Stochastic Processes and their Applications; 2013; 123; 4; 1319-1347

[585/3481]: Fasen, V. and Svejda, A; Time-consistency of multi-period distortion measures; Statistics & Risk Modeling; 2012; 29; 2; 133-153

[586/3481]: Fasen, V., Klüppelberg, C., Schlather, M.; High-level dependence in time series models; Extremes; 2010; 13; 1; 1-33

[587/3481]: Fasen, V.; Asymptotic results for sample autocovariance functions and extremes of integrated generalized Ornstein-Uhlenbeck processes.; Bernoulli; 2010; 16; 1; 51-79

[588/3481]: Esmaeili, H., Klüppelberg, C.; Parameter estimation of a bivariate compound Poisson process; Insurance: Mathematics and Economics; 2010; 47; 2; 224-233

[589/3481]: Müller, G.; MCMC estimation of the COGARCH(1,1) model.; Journal of Financial Econometrics; 2010; 8; 481-510
[611/3481]: Lindner, A.M.; Stationarity, mixing, distributional properties and moments of GARCH(p; q)-processes; 43-69; Mikosch, T.u.a.: Handbook of Financial Time Series; Springer; 2009
[612/3481]: Böcker, K., Sprinttulla, J.; Operational VAR: meaningful means; RISK; 2006; 96-98
[615/3481]: Klüppelberg, C., Kostadinova, R.; Integrated insurance risk models with exponential Lévy investment; Insurance: Math & Economics; 2008; 42; 2; 560-577
[616/3481]: Stelzer, R.; Multivariate Markov-switching ARMA processes with regularly varying noise; Journal of Multivariate Analysis.; 2008; 99; 6; 1177-1190
[617/3481]: Delong, L., Klüppelberg, C.; Optimal investment and consumption in a Black-Scholes market with stochastic coefficients driven by a non-Gaussian Ornstein-Uhlenbeck process; Annals of Applied Probability; 2008; 18; 3; 879-908
[618/3481]: Klüppelberg, C., Resnick, S.; The Pareto Copula, aggregation of risks and the Emperor's socks; Journal of Applied Probability; 2008; 45; 1; 67-84
[619/3481]: Stelzer, R.; On the relation between the vec and BEKK multivariate GARCH models; Econometric Theory; 2008; 24; 4; 1131-1136
[621/3481]: Böcker, K., Klüppelberg, C.; Modelling and measuring multivariate operational risk with Lévy copulas; J. Operational Risk; 2008; 3; 2; 3-27
[622/3481]: Böcker, K.; Modelling and measuring business risk; Pillar II in the New Basel Accord; Risk Books; 2008
[623/3481]: Maller, R., Müller, G. and Szimayer, A.; GARCH modelling in continuous time for irregularly spaced time series data; Bernoulli; 2008; 14; 2; 519-542
[624/3481]: Barndorff-Nielsen, O.E., Lindner, A.; Lévy copulas: dynamics and transforms of Upsilon-type.; Scan. J. Statistics; 2007; 34; 298-316
[625/3481]: Cohen, S., Rosinski, J.; Gaussian approximation of multivariate Lévy processes with applications to simulation of tempered and operator stable processes; Bernoulli; 2007; 13; 195-210
[627/3481]: Brockwell, P. J., Davis, R., Yang, Y.; Continuous-time Gaussian autoregression; Statistica Sinica; 2007; 17; 63-80
[628/3481]: Marquardt, T. and Stelzer, R.; Multivariate CARMA Processes; Stochastic Processes and their Applications; 2007; 117; 1; 96-120
[630/3481]: Barndorff-Nielsen, O. E. and Stelzer, R.; Positive-definite matrix processes of finite variation; Probability and Mathematical Statistics; 2007; 27; 1; 3-43
[631/3481]: Klüppelberg, C., Pergamenchtchikov; Extremal behavior of models with multivariate random recurrence representation.; Stoch. Proc. Appl; 2007; 117; 4; 432-456
[632/3481]: Klüppelberg, C., Kuhn, G. and Peng, L.; Estimating the tail dependence function of an elliptical distribution; Bernoulli; 2007; 13; 1; 229–251
[634/3481]: Brockwell, P. J., Davis, R. A., Yang, Y.; Estimation for non-negative Lévy driven Ornstein-Uhlenbeck processes; J. Appl. Probab.; 2007; 44; 4; 977-989
[635/3481]: Böcker, K. and Klüppelberg, C.; Multivariate operational risk: dependence modelling with Lévy copulas; 2007 ERM Symposium; Society of Actuaries, Casualty of Actuaries, and Canadian Insitute of
Actuaries Society of Actuaries.; 2007

[636/3481]: Kostadinova, R.; Optimal investment for insurers, when the stock price follows an exponential Lévy process; Insurance: Math. and Econ.; 2007; 41; 2; 250-263

[637/3481]: Resnick, S.; Multivariate regular variation on cones: application to extreme values, hidden regular variation and conditioned limit laws; 2007

[638/3481]: Marquardt, T.; Multivariate fractionally integrated CARMA processes; Journal of Mult. Anal.; 2007; 98; 9; 1705 - 1725


[641/3481]: Fasen, V.; Extremes of subexponential Lévy driven moving average processes; Stochastic Process. Appl.; 2006; 116; 7; 1066-1087

[642/3481]: Kwapien, S. and Rosinski, J.; Asymptotic bounds for infinitely divisible sequences; Stochastic Processes and Their Applications; 2006; 116; 11; 1622-1635


[644/3481]: Klüppelberg, C. and Kyprianou, A.E.; On extreme ruinous behaviour of Lévy Insurance risk processes; J. Appl. Probab.; 2006; 43; 2; 594-598

[645/3481]: Buchmann, B. and Klüppelberg, C.; Fractional integral equations and state space transforms; Bernoulli; 2006; 12; 3; 431-456

[646/3481]: Hillebrand, M.; Modeling and estimating dependent loss given default; Risk; 2006; September 2006

[647/3481]: Pergamenshchikov, S. and Zeitouny, O.; Ruin probability in the presence of risky investments; Stoch. Proc. Appl.; 2006; 116; 2; 267-278


[649/3481]: Marquardt, T.; Fractional Lévy processes with an application to long memory moving average processes; Bernoulli; 2006; 12; 6; 1009-1126

[650/3481]: Brockwell, P., Chadraa, E. and Lindner, A.; Continuous-time GARCH processes; The Annals of Applied Probability; 2006; 16; 2; 790–826

[651/3481]: Klüppelberg, C. and Peng, L.; Empirical likelihood methods for an AR(1) process with ARCH(1) errors; Discussion Paper 386 beim SFB 386 "Diskrete Strukturen".; 2006

[652/3481]: Boussama, F., Fuchs, F., Stelzer, R.; Stationarity and geometric ergodicity of BEKK multivariate GARCH models; Stochastic Processes and their Applications; 2011; 121; 10; 2331-2360

[653/3481]: Haug, S., Stelzer, R.; Multivariate ECOGARCH processes; Econometric Theory; 2011; 27; 2; Apr; 344-371

[654/3481]: Czado, C. and Haug, S.; An ACD-ECOGARCH(1,1) model; Journal of Financial Econometrics; 2010; 8; 3; 335-344

[655/3481]: Haug, S., Klüppelberg, C., Lindner, A. and Zapp, M.; Method of moment estimation in the COGARCH(1,1) model; The Econometrics Journal; 2007; 10; 2; 320-341

[656/3481]: Haug, S. and Czado, C.; Mixed effect models for absolute log returns of ultra high frequency data; Applied Stochastic Models in Business and Industry; 2006; 22; 3; 243-267

[657/3481]: Haug S. and Czado, C.; An exponential continuous time GARCH process; Journal of Applied Probability; 2007; 44; 4; 960-976

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Angewandte Mathematische Statistik (Prof. Czado)
[658/3481]: Killiches, M., Kraus, D. and Czado, C.; Model distances for vine copulas in high dimensions; Statistics and Computing; 2018; 28; 2; Mar; 323–341

[659/3481]: Kreuzer, A. and Czado, C.; Bayesian inference for a single factor copula stochastic volatility model using Hamiltonian Monte Carlo; Preprint; 2018

[660/3481]: Killiches, M. and Czado, C.; An AD-vine copula based model for repeated measurements extending linear mixed models with homogeneous correlation structure; Journal of The International Biometric Society; 2018


[662/3481]: Möller, A., Spazzini, L., Kraus, D., Nagler, T. and Czado, C.; Vine copula based post-processing of ensemble forecasts for temperature; Preprint; 2018

[663/3481]: Gruber, L. and Czado, D.; Bayesian Model Selection of Regular Vine Copulas; Bayesian Analysis; 2018; 13; 4; Jan; 1111-1135

[664/3481]: Czado, C., Müller, D., Nagler, T.; Dependence Modelling in Ultra High Dimensions with Vine Copulas; Projektarbeit; 2018

[665/3481]: Barthel, N., Geerdens. C., Czado, C., and Janssen, P.; Dependence modeling for recurrent event times subject to right-censoring with D-vine copulas; Preprint; 2018

[666/3481]: Killiches, M., Kraus, D., and Czado, C.; Using model distances to investigate the simplifying assumption, model selection and truncation levels for vine copulas; Preprint; 2017

[667/3481]: Killiches, M. and Czado, C.; A D-vine copula based model for repeated measurements extending linear mixed models with homogeneous correlation structure; Preprint; 2017

[668/3481]: Müller, D. and Czado C.; Dependence Modeling in Ultra High Dimensions with Vine Copulas and the Graphical Lasso; Preprint; 2017

[669/3481]: Schallhorn, N., Kraus, D., Nagler, T., and Czado, C.; D-vine quantile regression with discrete variables; Preprint; 2017

[670/3481]: Pereira, G., Veiga, A., Erhardt, T., and Czado, C.; A periodic spatial vine copula model for multi-site streamflow simulation; Electric Power Systems Research; 2017; 152; Nov; 9-17

[671/3481]: Kreuzer, A., Erhardt, T., Nagler, T., and Czado, C.; Heavy tailed spatial autocorrelation models; Preprint; 2017

[672/3481]: Killiches, M., Kraus, D., and Czado, C.; Using model distances to investigate the simplifying assumption, model selection and truncation levels for vine copulas; Preprint; 2017

[673/3481]: Killiches, M. and Czado, C.; A D-vine copula based model for repeated measurements extending linear mixed models with homogeneous correlation structure; Preprint; 2017

[674/3481]: Müller, D. and Czado C.; Dependence Modeling in Ultra High Dimensions with Vine Copulas and the Graphical Lasso; Preprint; 2017

[675/3481]: Schallhorn, N., Kraus, D., Nagler, T., and Czado, C.; D-vine quantile regression with discrete variables; Preprint; 2017

[676/3481]: Kraus, D. and Czado, C.; Growing simplified vine copula trees: improving Dißmann's algorithm; Preprint; 2017

[677/3481]: Fischer, M., Kraus, D., Pfeuffer, M., and Czado, C.; Stress Testing German Industry Sectors: Results from a Vine Copula Based Quantile Regression; Risks; 2017; 5; 3; Jul; 38-50

[678/3481]: Killiches, M., Kraus, D., and Czado, C.; Examination and visualization of the simplifying assumption for vine copulas in three dimensions; Australian and New Zealand Journal of Statistics; 2017; 59; 1; Mar; 95–117

[679/3481]: Kraus, D. and Czado, C.; D-vine copula based quantile regression; Computational Statistics and Data Analysis; 2017; 110; Jun; 1-18
[699/3481]: Brechmann, E.C.; Sampling from hierarchical Kendall copulas; Journal de la Société Française de Statistique; 2013; 154; 1; 192-209
[704/3481]: Dißmann, J., Brechmann, E.C., Czado, C., and Kurowicka, D.; Selecting and estimating regular vine copulae and application to financial returns; Computational Statistics and Data Analysis; 2013; 59; 52–69
[705/3481]: Brechmann, E.C., and Czado, C.; Risk management with high-dimensional vine copulas: An analysis of the Euro Stoxx 50; Statistics and Risk Modeling; 2013; 30; 4; 307–342
[706/3481]: Bernard, C., and Czado, C.; Multivariate option pricing using copulae; Applied Stochastic Models in Business and Industry; 2013; 29; 5; 509–526

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Angewandte Mathematische Statistik (Prof. Czado) > <2013

[707/3481]: Czado, C., Taqqu, M.S.; Reproducing kernel Hilbert space for some non-Gaussian processes.; Probability in Banach Spaces/ Lecture Notes in Mathematics; 1985; 1153; 128-140
[708/3481]: Czado, C., Taqqu, M.S.; A survey of functional laws of the iterated logarithm for self-similar processes.; Stochastic Models; 1985; 1; 1; 77-115
[709/3481]: Czado, C.; Norm restricted maximum likelihood estimators for binary regression models with parametric link; Communications in Statistics, Theory and Methods; 1993; 22; 8; 2259-2274
[710/3481]: Czado, C.; Modeling overdispersion in binomial regression.; Preprint; 1994
[711/3481]: Bauer, A. and Czado, C.; Pair-copula Bayesian networks; Preprint; 2012
[712/3481]: Czado, C., Chappell, R., and Newton, M.; Bayesian Inference for semiparametric binary regression; Journal of the American Statistical Association; 1996; 91; 433; 142-153
[713/3481]: Czado, C.; On selecting parametric link transformation families in generalized linear models; Journal of Statistical Planning and Inference; 1997; 61; 1; 125-139
[714/3481]: Czado, C., and Munk, A.; Nonparametric validation of similar distributions and assessment of goodness of fit; Journal of the Royal Statistical Society: Series B; 1998; 60; 1; 223-241
[715/3481]: Czado, C., and Munk, A.; Assessing the similarity of distributions - finite sample performance of the empirical Mallow distance; Journal of Statistical Computation and Simulation; 1998; 60; 4
[716/3481]: Czado, C.; Multivariate regression analysis of panel data with binary outcomes applied to unemployment data; Statistical Papers; 2000; 41; 3; 281-304
[717/3481]: Czado, C., and Munk, A.; Noncanonical links in generalized linear models - when is the effort justified; Journal of Statistical Planning and Inference; 2000; 87; 2; 317-345
[718/3481]: Schepsmeier, U. and Stöber, J.; Web supplement: Derivatives and Fisher information of bivariate copulas; Preprint; 2012
[719/3481]: Czado, C.; Bayesian inference of binary regression models with parametric link.; Journal of Statistical Planning and Inference; 1994; 41; 2; 121-140
[720/3481]: Czado, C.; Parametric link modification of both tails in binary regression.; Statistical Papers; 1994; 35; 1; 189-201
[721/3481]: Czado, C., Schepsmeier, U. and Min, A.; Maximum likelihood estimation of mixed C-vines with application to exchange rates; Statistical Modelling; 2012; 12; 3; 229-255
[722/3481]: C.Czado, A.Munk; Bootstrap methods for the nonparametric assessment of population bioequivalence and similarity of distributions; Journal of Statistical Computation and Simulation; 2001; 68; 3; 243
[723/3481]: Czado, C.; Individual migraine risk management using binary state space mixed models.; Preprint; 2001
[724/3481]: Czado, C., Rudolph, F.; Application of survival analysis methods to long term care insurance; Insurance: Mathematics and Economics; 2002; 31; 3; 395-413
[725/3481]: Högn, R., Czado, C.; Theoretical foundations of autoregressive models for time series on acyclic directed graphs; Discussion Paper 326 beim SFB 386 "Diskrete Strukturen".; 2003
[726/3481]: Müller, G., Czado, C., Antes, S., Rottenwallner, M.; Regression models for ordinal valued time series: applications in high frequency finance and medicine.; Discussion Paper 335 beim SFB 386 "Diskrete Strukturen".; 2003
[728/3481]: Czado, C.; Einführung zu Markov Chain Monte Carlo Verfahren mit Anwendung auf Gesamtschadenmodelle.; Blätter der Deutschen Gesellschaft für Versicherungs- und Finanzmathematik; 2004; 26; 3; 331-350
[729/3481]: Holzmann H., Koch S., Min A.; Almost sure limit theorems for U-statistics.; Statistics and Probability Letters; 2004; 69; 3; 261-269
[730/3481]: Denker M., Min A.; On estimators for information dimension.; Preprint; 2004
[732/3481]: Czado, C., Heyn, A., Müller, G.; Modeling individual migraine severity with autoregressive ordered probit models.; Discussion Paper 413 beim SFB 386 "Diskrete Strukturen".; 2005
[735/3481]: Helms, F., Czado, C., Gschlößl, S.; Calculation of LTC premiums based on direct estimates of transition probabilities.; ASTIN Bulletin; 2005; 35; 455-469
[736/3481]: Czado, C., Delwarde, A., Denuit, M.; Bayesian poisson log-bilinear mortality projections.; Insurance: Mathematics and Economics; 2005; 36; 3; 260-284
[737/3481]: Müller, G., Czado, C.; An autoregressive ordered probit model with application to high frequency financial data.; Journal of Computational and Graphical Statistics; 2005; 14; 2; 320-338
[738/3481]: Tu, Y.-K., Krämer, N. and Lee, W.-C.; Addressing the identification problem in age-period-cohort analysis: a tutorial on the use of partial least squares and principal components analysis.; Epidemiology; 2012; 23; 4; 583 - 593
[739/3481]: Czado, C., Haug, S.; Finite sample properties of the QMLE in the ACD-ECOGARCH(1,1) model; 2010
[740/3481]: Smith, M., Min, A., Almeida, C. and Czado, C.; Modelling longitudinal data using a pair-copula decomposition of serial dependence.; Journal of the American Statistical Association; 2010; 105; 492; 1467-1479
[742/3481]: Czado, C., Pfettner, J, Gschlößl, S., Schiller, F.; Nonnested model comparison of GLM and GAM count regression models for life insurance data.; Preprint; 2009
[744/3481]: Czado, C., Zhang, R., Min, A.; Efficient maximum likelihood estimation of copula based meta t-distributions.; Computational Statistics and Data Analysis; 2011; 55; 3; 1196–1214
[768/3481]: Erhardt, V., Czado, C.; Generalized estimating equations for longitudinal generalized Poisson count data with regression effects on the mean and dispersion level.; Preprint; 2009

[769/3481]: Czado, C., Min, A., Baumann, T., Dakovic, R.; Pair-copula constructions for modeling exchange rate dependence; Preprint; 2009

[770/3481]: Müller, G., Czado, C.; Stochastic volatility models for ordinal valued time series with application to finance; Statistical Modelling; 2009; 9; 1; 69-95

[771/3481]: Czado, C., Gneiting, T., Held, L.; Predictive model assessment for count data; Biometrics; 2009; 65; 4; 1254-1261

[772/3481]: Dakovic, R., Czado, C.; Comparing point and interval estimates in the bivariate t-copula model with application to financial data; Statistical Papers; 2011; 52; 3; 709-731


[774/3481]: Czado, C., Song, P. X.-K.; State space mixed models for longitudinal observations with binary and binomial responses; Statistical Papers; 2008; 49; 4; 691-714

[775/3481]: Gschlößl, S., Czado, C.; Modelling count data with overdispersion and spatial effects; Statistical Papers; 2008; 49(3); 531-552

[776/3481]: Czado, C., Prokopenko, S.; Modeling transport mode decisions using hierarchical logistic regression models with spatial and cluster effects; Statistical Modelling; 2008; 8; 4; 315-345

[777/3481]: Gschlößl, S., Czado, C.; Does a Gibbs sampler approach to spatial Poisson regression models outperform a single site MH sampler?; Computational Statistics and Data Analysis; 2008; 52; 9; 4184-4202

[778/3481]: Czado, C., Pflüger, C.; Modeling dependencies between rating categories and their effects on prediction in a credit risk portfolio.; Applied Stochastic Models in Business and Industry; 2008; 24; 3; 237-259

[779/3481]: Czado, C. and Kolbe, A.; Model-based quantification of the volatility of options at transaction level with extended count regression models; Applied Stochastic Models in Business and Industry; 2007; 23; 1; 1-21

[780/3481]: Freitag, G., Czado, C., Munk, A.; A nonparametric test for similarity of marginals - with applications to the assessment of population bioequivalence; Journal of Statistical Planning and Inference; 2007; 137; 3; 697-711

[781/3481]: Gschlößl, S. and Czado, C.; Spatial modelling of claim frequency and claim size in non-life insurance; Scandinavian Actuarial Journal; 2007; 107; 202-225

[782/3481]: Czado, C., Erhardt, V., Min, A. and Wagner, S.; Zero-inflated generalized Poisson models with regression effects on the mean, dispersion and zero-inflation level applied to patent outsourcing rates; Statistical Modelling; 2007; 7; 2; 125-153

[783/3481]: Czado, C. and Raftery, A.E.; Choosing the link function and accounting for link uncertainty in generalized linear models using Bayes factors; Statistical Papers; 2006; 47; 3; 419-442

[784/3481]: Czado, C. and Haug, S.; An ACD-ECOGARCH(1,1) model; Journal of Financial Econometrics; 2010; 8; 3; 335-344

[785/3481]: Haug, S. and Czado, C.; Mixed effect models for absolute log returns of ultra high frequency data; Applied Stochastic Models in Business and Industry; 2006; 22; 3; 243-267

[786/3481]: Haug S. and Czado, C.; An exponential continuous time GARCH process; Journal of Applied Probability; 2007; 44; 4; 960-976

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Preprints / Veröffentlichung

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Preprints / Veröffentlichung > Claudia Klüppelberg

[787/3481]: Haug, S., Klüppelberg, C., and Kuhn, G.; Copula structure analysis based on extreme dependence; Statistics and Its Interface; 2015; 8; 1; 93-107

[788/3481]: Klüppelberg, C., and Stelzer, R.; Dealing with dependent risks; 241-277; Risk - A Multidisciplinary Introduction; Klüppelberg, C., Straub, D., and Welpe, I.; Springer; 2014


[880/3481]: Czado, C., Heyn, A., Müller, G.; Modeling individual migraine severity with autoregressive ordered probit models.; Discussion Paper 413 beim SFB 386 "Diskrete Strukturen".; 2005


[884/3481]: Helms, F., Czado, C., Gschlößl, S.; Calculation of LTC premiums based on direct estimates of transition probabilities.; ASTIN Bulletin; 2005; 35; 455-469


[886/3481]: Müller, G., Czado, C.; An autoregressive ordered probit model with application to high frequency financial data.; Journal of Computational and Graphical Statistics; 2005; 14; 2; 320-338

[887/3481]: Czado, C., Haug, S.; Finite sample properties of the QMLE in the ACD-ECOGARCH(1,1) model; 2010


[889/3481]: Czado, C., Pfettner, J, Gschlößl, F., Schiller, F.; Nonnested model comparison of GLM and GAM count regression models for life insurance data.; Preprint; 2009

[890/3481]: Erhardt, V., Czado, C., Kurowicka, D., Joe, H. (Ed.); Sampling count variables with specified Pearson correlation - a comparison between a naive and a C-vine sampling approach; Kurowicka, D., Joe, H.; Dependence Modeling - Handbook on Vine Copulae; World Scientific; 2009

[891/3481]: Czado, C., Zhang, R., Min, A.; Efficient maximum likelihood estimation of copula based meta t-distributions; Computational Statistics and Data Analysis; 2011; 55; 3: 1196–1214

[892/3481]: Czado, C., Schabenberger, H., and Erhardt, V.; Nonnested model selection for spatial count regression models with application to health insurance.; Statistical Papers; 2014; 55; 2: 455-476


[894/3481]: Czado, C. and Schmidt, T.; Mathematische Statistik; Springer Verlag; 2011

[895/3481]: Holzmann, H., Min, A., Czado, C.; Validating linear restrictions in linear regression models with general error structure.; Discussion Paper 478 beim SFB 386 "Diskrete Strukturen".; 2006

[896/3481]: Haug, S., Czado, C.; A fractionally integrated ECOGARCH process; Discussion Paper 484 beim SFB 386 "Diskrete Strukturen".; 2006

[897/3481]: Dißmann, J., Brechmann, E.C., Czado, C., and Kurowicka, D.; Selecting and estimating regular vine copulae and application to financial returns; Computational Statistics and Data Analysis; 2013; 59; 52–69


[899/3481]: Czado, C., Heyn, A., Müller, G.; Modeling individual migraine severity with autoregressive ordered probit models.; Statistical Methods and Applications; 2011; 20; 1; 101-121


[902/3481]: Czado, C., P. Jaworki, F. Durante, W. Härdele and W. Rychlik, (Ed.); Pair-copula constructions of multivariate copulas; 93-109; Workshop on Copula Theory and its Applications; Springer; 2010

[903/3481]: Czado, C., Nguyen, T., Müller, G; Kneib, T. Tutz, G. (Eds.); Ordinal stochastic volatility and stochastic volatility models for price changes: An empirical comparison.; 301-320; Kneib, Thomas, Tutz, Gerhard: Statistical Modelling and Regression Structures; Springer; 2010

[904/3481]: Brechmann, E.C., Czado, C. and Aas, K.; Truncated regular vines in high dimensions with applications to financial data; Canadian Journal of Statistics; 2012; 40; 1; Oct; 68-85

[905/3481]: Varin, C. and Czado, C.; A mixed autoregressive probit model for ordinal longitudinal data; Biostatistics; 2009; 11; 1; 127-138

[906/3481]: Erhardt, V., Czado, C.; A method for approximately sampling high-dimensional count variables with prespecified Pearson correlation.; INFORMS - Journal on Computing; 2010

[907/3481]: Czado, C., Kastenmeier, R., Brechmann, E.C., and Min, A.; A mixed copula model for insurance claims and claim sizes; Scandinavian Actuarial Journal; 2012; 4; 1.12; 278-305

[908/3481]: Min, A., Holzmann, H., and Czado, C.; Model selection strategies for identifying most relevant covariates in homoscedastic linear models; Computational Statistics and Data Analysis; 2010; 54; 3194-3211

[909/3481]: Min, A., and Czado, C.; Testing for zero-modification in count regression models.; Statistica Sinica; 2010; 20; 323-341

[910/3481]: Min, A. and Czado,C.; Bayesian model selection for D-vine pair-copula constructions.; Canadian Journal of Statistics; 2011; 39; 2; 239–258

[911/3481]: Min, A. and Czado, C.; Bayesian inference for multivariate copulas using pair-copula constructions.; Journal of Financial Econometrics; 2010; 8; 4; 511-546

[912/3481]: Hofmann, M. and Czado, C.; Assessing the VaR of a portfolio using D-vine copula based multivariate GARCH models; Preprint; 2010

[913/3481]: Erhardt, V., Bogdan, M. and Czado, C.; Locating multiple interacting quantitative trait loci with the zero-inflated generalized Poisson regression; Statistical Applications in Genetics and Molecular Biology; 2010; 9; 1

[914/3481]: Bernard, C., and Czado, C.; Multivariate option pricing using copulæ; Applied Stochastic Models in Business and Industry; 2013; 29; 5; 509–526


[916/3481]: Brechmann, E.C., Czado, C. and Ng, P.; Quantifying geographical and macroeconomic effects on bank branch deposits using linear mixed models; International Journal of Statistics and Management Systems; 2011; 6; 1-2; Jan; 22-46

[917/3481]: Almeida, C. and Czado, C.; Efficient Bayesian inference for stochastic time-varying copula models; Computational Statistics and Data Analysis; 2012; 56; 6; 1511–1527

[918/3481]: Erhardt, V., Czado, C.; Generalized estimating equations for longitudinal generalized Poisson count data with regression effects on the mean and dispersion level.; Preprint; 2009

[919/3481]: Czado, C., Min, A., Baumann, T., Dakovic, R.; Pair-copula constructions for modeling exchange rate dependence; Preprint; 2009

[920/3481]: Müller, G., Czado, C.; Stochastic volatility models for ordinal valued time series with application to finance; Statistical Modelling; 2009; 9; 1; 69-95

[921/3481]: Czado, C., Gneiting, T., Held, L.; Predictive model assessment for count data; Biometrics; 2009; 65; 4; 1254-1261

[922/3481]: Dakovic, R., Czado, C.; Comparing point and interval estimates in the bivariate t-copula model with application to financial data; Statistical Papers; 2011; 52; 3; 709-731

Czado, C., Song, P. X.-K.; State space mixed models for longitudinal observations with binary and binomial responses; Statistical Papers; 2008; 49; 4; 691-714

Gschlößl, S., Czado, C.; Modelling count data with overdispersion and spatial effects; Statistical Papers; 2008; 49(3); 531-552

Czado, C., Prokopenko, S.; Modeling transport mode decisions using hierarchical logistic regression models with spatial and cluster effects; Statistical Modelling; 2008; 8; 4; 315-345

Gschlößl, S., Czado, C.; Does a Gibbs sampler approach to spatial Poisson regression models outperform a single site MH sampler?; Computational Statistics and Data Analysis; 2008; 52; 9; 4184-4202

Czado, C., Pflüger, C.; Modeling dependencies between rating categories and their effects on prediction in a credit risk portfolio; Applied Stochastic Models in Business and Industry; 2008; 24; 3; 237-259

Czado, C. and Kolbe, A.; Model-based quantification of the volatility of options at transaction level with extended count regression models; Applied Stochastic Models in Business and Industry; 2007; 23; 1; 1-21

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten

M. Walczack; Bayesian Networks, D-Separation and Probability Distributions on Bayesian Networks; Bachelorarbeit; 2011

K. Schaar; Aktualisierung von Wahrscheinlichkeitsverteilungen in Bayes'schen Netzwerken; Bachelorarbeit; 2011

S. Weikl; Belief Updating in Bayes-Netzwerken; Bachelorarbeit; 2011

F. Klemm; Ansätze der Parameterschätzung in Bayes-Netzwerken; Bachelorarbeit; 2011

F. Staudt; Sensitivitätsanalyse für Hinweise; Bachelorarbeit; 2011

A. Crossmann; Analysewerkzeuge in Bayes-Netzen; Bachelorarbeit; 2011

Wenqian Zhang; Strukturlernen von Bayes'schen Netzwerken; Bachelorarbeit; 2011

Bohan Chen; Score-basiertes Strukturlernen von Bayes'schen Netzwerken; Bachelorarbeit; 2011

Sebastian Bock; Parameterschätzung in Bayes-Netzen; Bachelorarbeit; 2011

Michael Lechermann; An introduction to extreme value theory with applications in R; Bachelorarbeit; 2011

Marcel Hirt; Threshold models and extreme dependence; Bachelorarbeit; 2011

Steffen Schuberth; Stationary sequences and the extremal index; Bachelorarbeit; 2011

Natalie Gentner; Extremes of non-stationary sequences; Bachelorarbeit; 2011

Monika Bi; Classical extreme value theory: Extremes of stationary sequences; Bachelorarbeit; 2011
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Bachelorarbeiten > 2014

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Bachelorarbeiten > 2016

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Bachelorarbeiten > 2017

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Bachelorarbeiten > 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2010

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2010
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2008

[1023/3481]: Mathias Frederik Schmidt; Pearson diffusions with jumps; Diplomarbeit; 2008
[1024/3481]: Rainer Kastenmeier; Joint Regression Analysis of Insurance Claims and Claim Sizes; Diplomarbeit; 2008
[1025/3481]: Yi Xie; Modelling of Liquidity Requirements for Revolving Credit Lines; Diplomarbeit; 2008
[1026/3481]: Rainer Kastenmeier; Joint Regression Analysis of Insurance Claims and Claim Sizes; Diplomarbeit; 2008
[1027/3481]: Maria Eltsova; Regression Models for Insured Windstorm Losses; Masterarbeit; 2008
[1028/3481]: Ivonne Siegelin; Modellwahl bei der KFZ Haftpflichtversicherung mit Hilfe von GLMs; Diplomarbeit; 2008
[1029/3481]: Florian Gärtner; Bayesian Analysis of Multivariate Time Series Models based on Pair-Copula Construction; Diplomarbeit; 2008
[1030/3481]: Ran Zhang; Maximization by Parts for Bivariate t- and Meta t-Distributions; Diplomarbeit; 2008
[1031/3481]: Andreas Kumeth; Private Equity Investments - Risk-Return Profiles of complex Investment Strategies; Diplomarbeit; 2008

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2007

[1032/3481]: Andrea Schmidt; Spot and Forward Pricing in Electricity Markets; Diplomarbeit; 2007
[1033/3481]: Yan Ge; Collateralized Debt Obligations Pricing Using CreditRisk++; Diplomarbeit; 2007
[1034/3481]: Christine Bernhardt; Modellierung von Elektrizitätspreisen durch lineare Zeitreihenmodelle und Value-at-Risk-Schätzung mittels Methoden aus der Extremwerttheorie; Diplomarbeit; 2007
[1035/3481]: Tanja Baumann; Modellierung von stochastischen Abhängigkeitsstrukturen auf Graphen; Diplomarbeit; 2007

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2006

[1036/3481]: Andreas Wittmann; Zuverlässigkeitsmodellierung in agilen Prozessen; Diplomarbeit; 2006
[1037/3481]: Vinzenz Erhardt; Verallgemeinerte Poisson und Nullenüberschuß – Regressionsmodelle mit regressiertem Erwartungswert, Dispersions- und Nullenüberschuß-Parameter und eine Anwendung zur Patentmodellierung; Diplomarbeit; 2006
[1038/3481]: Stephanie Hoefling; Credit Risk Modeling and Valuation: The Reduced Form Approach and Copula Models; Diplomarbeit; 2006
[1039/3481]: Nicholas Drude; Extremwertverhalten von unendlichen Moving Average Prozessen mit leicht taillierten Innovationen und Anwendungen auf EGARCH Prozesse; Diplomarbeit; 2006
[1040/3481]: Peter Regauer; Risikoteilung im kollektiven Modell: Eine Anwendung aus der probabilistischen Erdbebenmodellierung; Diplomarbeit; 2006
[1041/3481]: Martin Frick; Ruinwahrscheinlichkeiten vernetzter Nicht-Leben Erst- und Rückversicherungsgesellschaften; Diplomarbeit; 2006
[1042/3481]: Melanie Wallner; Risikomanagement mit Background-Risiko; Diplomarbeit; 2006
[1043/3481]: Friederike Hoyer; Eine Alternative zur Korrelationsfunktion - Vergleich verschiedener nicht-linearer Modelle; Diplomarbeit; 2006
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2005

[1047/3481]: Thomas Kram; Auswirkungen der Umstellung der Gewichtung von Aktienmarktindizes von Marktwertgewichtung auf Streubesitzgewichtung: Eine Untersuchung am Beispiel des Dow Jones STOXX 50; Diplomarbeit; 2005

[1048/3481]: Christian Schwarz; Eine gruppierte elliptische Copula und ihre Anwendung im Kreditrisikomanagement; Diplomarbeit; 2005

[1049/3481]: Robert Stelzer; On Markov-Switching Models - Stationarity and Tail Behaviour; Diplomarbeit; 2005

[1050/3481]: Silvia Fiedler; Bayesianische Vorhersagen für dynamische Regressionsmodelle mit Anwendungen auf Intraday Finanzzeitreihen; Diplomarbeit; 2005

[1051/3481]: Sylvia Grain; Gemeinsame Modellierung von Stornierungen und Abschlüssen in der Sachversicherung mit Hilfe des bivariaten Probit-Modells; Diplomarbeit; 2005

[1052/3481]: Johannes Haas; Optionen in Lebensversicherungsverträgen; Diplomarbeit; 2005

[1053/3481]: Irmingard Eder; Lévy-Prozesse in der Risikotheorie; Diplomarbeit; 2005

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2004

[1054/3481]: Wolfgang Dötterböck; Zur Schätzung autoregressiver Thresholdmodelle; Diplomarbeit; 2004

[1055/3481]: Tina Marquardt; Fractionally Integrated ARMA Processes in Discrete and Continuous Time; Diplomarbeit; 2004

[1056/3481]: Claudia Brachner; Tailverhalten autoregressiver Thresholdmodelle; Diplomarbeit; 2004

[1057/3481]: Anna Katharina Fendt; Vergleich nicht-genesteter Regressionsmodelle für Zähldaten mit Hilfe von Bayes-Faktoren; Diplomarbeit; 2004

[1058/3481]: Andreas Kolbe; Statistical Analysis of Intraday Option Price Changes using extended Count Regression Models; Diplomarbeit; 2004

[1059/3481]: Benjamin Weiderer; Regressionsdiagnostiken für Zähldaten; Diplomarbeit; 2004

[1060/3481]: Anette Carolin Heyn; Statistische Verfahren für ordinale Zeitreihen mit Kovariablen; Diplomarbeit; 2004

[1061/3481]: Ralf Johannsen; Die Verteilung des Risikoergebnisses in der Kollektiv-Lebensversicherung; Diplomarbeit; 2004

[1062/3481]: Matthias Zapp; Schätzverfahren in einem neuen COGARCH-Modell; Diplomarbeit; 2004

[1063/3481]: Manuela Regler; Neue Schätzmethoden des extremalen Index; Diplomarbeit; 2004

[1064/3481]: Daniel Stekeler; Verallgemeinerte Poissonregression und daraus abgeleitete Zero-In°ated und Zero-Hurdle Regressionsmodelle; Diplomarbeit; 2004

[1065/3481]: Roland Christoph Seydel; Optimales Investment einer Versicherung; Diplomarbeit; 2004


[1066/3481]: Florian Helms; Estimating LTC Premiums using GEEs for Pseudo-Values; Diplomarbeit; 2003

[1067/3481]: Ulrich Mauthner; Dynamische Portfoliooptimierung; Diplomarbeit; 2003

[1068/3481]: Susanne Gschloessl; Neuere statistische Methoden in der Pflegeversicherung; Diplomarbeit; 2002

[1069/3481]: Inka-Diana Sikora; Quantifizierung von Ueberdispersion; Diplomarbeit; 2002
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2012

[1086/3481]: Anastasia Schmidt; Sequential R-Vine Copula Selection Using Different Weights; Diplomarbeit; 2012
[1087/3481]: Stephan Jeske; Heuristic Sequential Model Selection Strategies for R-Vine Copulas: Comparison and Applications; Masterarbeit; 2012
[1088/3481]: Xaver Nebauer; Local change point detection in time-varying R-vine copula models; Diplomarbeit; 2012
[1089/3481]: Iryna Telink; Anwendung der GLM und der GAM zur Modellierung des Stornoverhaltens in Lebensversicherungsbeständen; Diplomarbeit; 2012
[1090/3481]: Philippe Bretan; Parent orderings in pair-copula Bayesian networks; Diplomarbeit; 2012
[1091/3481]: Daniel Silvestrini; Statistical Inference for Copula-based Bivariate Regression Models with Application to Insurance Data; Diplomarbeit; 2012
[1092/3481]: Michael Pachali; Modeling dependence among meteorological measurements and tree ring data; Diplomarbeit; 2012
[1093/3481]: Katharina Hendrich; Copula-based Analysis of Interdependence among Companies in the Banking and Insurance Sector; Diplomarbeit; 2012
[1094/3481]: Johannes Rusche; Risikobewertung von modernen Lebensversicherungsprodukten am Beispiel von dynamischen Drei-Topf-Hybriden; Diplomarbeit; 2012

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Diplomarbeiten > 2013

[1095/3481]: Patrick Eschenburg; Properties of extreme-value copulas; Diplomarbeit; 2013
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2011

[1096/3481]: Lutz Gruber; Bayesian Analysis of R-Vine Copulas; Masterarbeit; 2011
[1097/3481]: Arthur Gerigk; Statistical Inference for Order Book Data; Masterarbeit; 2011
[1098/3481]: Weilong Su; Bivariate Extreme Value Analysis for Remote Sensing Data; Masterarbeit; 2011

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2003/04

[1099/3481]: Jannis Charisonas; Schätzung der Prognosegenauigkeit bei der Ermittlung der Schadensrückstellungen auf Einzelfallbasis; Masterarbeit; 2003
[1100/3481]: Yuliya Bregman; Lévy-Prozesse in der Risikotheorie; Masterarbeit; 2004

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2012

[1101/3481]: Florian Schewe; Modeling Dependence Between and within Different Loss Triangles; Masterarbeit; 2012
[1102/3481]: Beniamino Galeazzi; Electricity Spot Prices Modelled by a Time Changed Linear Model; Masterarbeit; 2012
[1103/3481]: Xu Zhao; A Functional Version of the ARCH Model; Masterarbeit; 2012

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2008

[1104/3481]: Vincenzo Ferrazzano; Affine Models in Credit Risk; Masterarbeit; 2008

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2013

[1105/3481]: Johannes Klepsch; Conditional Correlation in Financial Returns, A Model Free Approach; Masterarbeit; 2013
[1106/3481]: Martina Beil; Modeling Dependencies among Financial Asset Returns Using Copulas; Masterarbeit; 2013
[1107/3481]: Lukas Reichel; Systemic Risk in Credit Networks in the Presence of a Financial Accelerator; Masterarbeit; 2013
[1108/3481]: Hannes H. Haferkorn; Distorted Risk Measures and Backward Stochastic Differential Equations; Masterarbeit; 2013
[1109/3481]: Thorsten Kud; A New Simple Multivariate COGARCH Model for Time Varying Correlations; Masterarbeit; 2013
[1110/3481]: Amina Boukharrata; Nonparametric Estimation of Three Dimensional Pair-Copula Constructions; Masterarbeit; 2013
[1111/3481]: Dino Dittrich; Statistical Methods for Estimating Loss Distributions; Masterarbeit; 2013
[1112/3481]: Yaroslav Yevmenenko-Shul'ts; Volatility of Volatility; Masterarbeit; 2013
[1113/3481]: Tobias M. Erhardt; Predicting Temperature Time Series Using Spatial Vine Copulae; Masterarbeit; 2013
[1114/3481]: Eva Scheungrab; Copula Based Discriminant Analysis with Application; Masterarbeit; 2013
[1115/3481]: Kathrin Mayr; Der asymmetrische COGARCH: Seine Definition, Approximation und Schätzung; Masterarbeit; 2013
[1116/3481]: Sven Buhl; Modelling and Estimation of Extremes in Space and Time; Masterarbeit; 2013
[1117/3481]: Marlit Granzer; Estimation of COGARCH Models with Implementation in R; Masterarbeit; 2013
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2014

[1121/3481]: Christian Hacker; Stochastic Copula Dependencies Using Regressors; Masterarbeit; 2014
[1122/3481]: Wahid Khojasti-Sardroudi; Polynomial Preserving Processes and Application to Finance; Masterarbeit; 2014
[1123/3481]: Carolin Baumgartner; Comparison of Multivariate Mixed and Copula Models for the Estimation of Losses; Masterarbeit; 2014
[1124/3481]: Otto Kähn; Assessing System Relevance of Financial Institutions Using Pair-Copula Constructions for Modeling; Masterarbeit; 2014
[1125/3481]: Thomas Nagler; Kernel Methods for Vine Copula Estimation; Masterarbeit; 2014
[1126/3481]: Lin Liu; Quantitative Risk Analysis Based on a Combination of Data from Different Sources; Masterarbeit; 2015
[1127/3481]: German Straub; A Fractionally Integrated COGARCH(1,1) Model; Masterarbeit; 2014
[1128/3481]: Bohan Chen; Simulation of Stochastic Partial Differential Equations; Masterarbeit; 2014
[1129/3481]: Sabine Weikl; Modellierung des Stornoverhaltens in der Rechtsschutzversicherung - Spezialfall BAK-Storno; Masterarbeit; 2014
[1130/3481]: Stephan Zeisberger; Vine Copula Imputation; Masterarbeit; 2014
[1131/3481]: Siting Huang; Modelling Temperature and Pricing Weather Derivatives; Masterarbeit; 2014

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2015

[1132/3481]: Justus Hartl; Estimating the Coefficients of Max-Linear Structural Equation Models; Masterarbeit; 2015
[1133/3481]: Oleksandra Kulyk; Dependent Actuarial Two-Part Generalized Gamma / Hurdle Models with Applications; Masterarbeit; 2015
[1134/3481]: Su Zhang; Copula-based Total Loss Estimation with Group Effects on the Dependence Structure; Masterarbeit; 2015
[1135/3481]: Robert Hager; Information retrieval and cluster recognition of textual data obtained from Twitter using principal component analysis; Masterarbeit; 2015
[1136/3481]: Hanfeng Wu; Downscaling for Extreme Observations in the Amazonas Basin; Masterarbeit; 2015
[1137/3481]: Taoran Wei; Time Series in Functional Data Analysis; Masterarbeit; 2015
[1138/3481]: Michael Nimz; Extreme Value Analysis of Space-Time "Chi-Square"-Processes; Masterarbeit; 2015
[1139/3481]: Seong Yeul Jo; Estimation of Heston Model, Implementation Methods of Maximum Likelihood Estimation; Masterarbeit; 2015
[1140/3481]: Pawel Czajkowski; Spillover Effects in a Credit Network Based on Insurance Risk Models; Masterarbeit; 2015
[1141/3481]: Yulong Guo; Likelihood Discrimination of Three Dimensional Vine Copula Models; Masterarbeit; 2015
[1142/3481]: Dennis Leber; Comparison of Simulation Methods of Brown-Resnick Processes; Masterarbeit; 2015
[1143/3481]: Julian Grauer; Tail Dependence, Bootstrap and Goodness-Of-Fit Tests; Masterarbeit; 2015
[1144/3481]: Susanna Elsner; Vine Copula based analysis of online customer demand under market competition; Masterarbeit; 2015
[1145/3481]: Nicole Barthel; Multivariate Survival Analysis using Vine-Copulas; Masterarbeit; 2015
[1146/3481]: Johanna Mager; Automatic Threshold Selection of the Peaks Over Threshold Method; Masterarbeit; 2015
[1147/3481]: Benedikt Schamberger; Bayesian Analysis of the One-Factor Copula Model with Applications to Finance; Masterarbeit; 2015
[1148/3481]: Lin Liu; Quantitative Risk Analysis Based on a Combination of Data from Different Sources; Masterarbeit; 2015


[1149/3481]: David Israel; Regression models for ordinal response data with application to a customer satisfaction survey; Masterarbeit; 2016
[1150/3481]: Johannes Süß; Vine Copula Modeling in Operational Risk; Masterarbeit; 2016
[1151/3481]: Alexej Brauer; Kernel Estimation of Conditional Copula Densities; Masterarbeit; 2016
[1152/3481]:
[1153/3481]: Pablo Moreno Um; Moving Average Processes in Hilbert Spaces; Masterarbeit; 2016
[1154/3481]: Christian Bumann; Sparse structure selection for high-dimensional vine copula models; Masterarbeit; 2016
[1155/3481]: Alexander Kreuzer; Analysing the spatial dependency among fire danger indices; Masterarbeit; 2016
[1156/3481]: Issac Annoh; Comparing Two-Part Models for Estimation of Actuarial Total Loss; Masterarbeit; 2016
[1157/3481]: Tobias Venus; A three factor Schwarz-Smith model for seasonal commodity pricing; Masterarbeit; 2016
[1158/3481]: Alexander Sakuth; Identification of Directly Imputable Missing Data Patterns Using R-vine Copulas and Application to Multiple Imputation; Masterarbeit; 2016
[1159/3481]: Silvia Hannes; Recognition of Truncated Vine Copula Models by Application of Gaussian DAG Structures; Masterarbeit; 2016
[1160/3481]: Moritz Otto; Extremes on Directed Acyclic Graphs; Masterarbeit; 2016
[1161/3481]: Gunther Rameseder; Finding an Optimal Trading Strategy at the Iberian Electricity Market (MIBEL) Using Approximate Dual Dynamic Programming; Masterarbeit; 2016

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2017

[1162/3481]: Gorski, V.; Scenario trees models vs. lattice models in stochastic optimization; Masterarbeit; 2017
[1163/3481]: Roman Masur; Estimation of Three-Dimensional Pair-Copula Constructions Using Mixture Distributions; Masterarbeit; 2017
[1164/3481]: Niklas Schallhorn; D-vine quantile regression for mixed discrete and continuous data with applications to bank stress testing; Masterarbeit; 2017
[1165/3481]: Ludovica Spazzini; Calibration of ensemble weather forecasts using D-vine copula models; Masterarbeit; 2017
[1166/3481]: Ligeng Zhong; Empirical study of GAM vine copula models for S&P 100 data; Masterarbeit; 2017
[1167/3481]: Felix Hunschede; D-Vine Copula Based Modelling and Forecasting of Exposure Limits in Reinsurance.; Masterarbeit; 2017

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Masterarbeiten > 2018

[1168/3481]: Raphael Weber; Value at Risk Estimation with Subset Simulation; Masterarbeit; 2018
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Projektarbeiten

[F1169/3481]: Mario Kralj; Causality and Estimation of Multivariate Extremes on Directed Acyclic Graphs; Masterarbeit; 2018
[F1170/3481]: Jixuan Wang; Dependence modelling of operational risk with special focus on multivariate compound Poisson processes; Masterarbeit; 2018
[F1171/3481]: Jan-Eric Egenolf; Asymptotic properties of the empirical spatial extremogram observed on an irregular grid; Masterarbeit; 2018
[F1172/3481]: Zhongwei Zhang; An Algebraic Approach to Understanding Generalized Recursive Max-linear Model; Masterarbeit; 2018

[F1173/3481]: Holger Schabenberger; Estimating the Trend in Bank-Branch Deposits in the New York State Using Multilevel Models; 2008
[F1174/3481]: Oliver Pfaffel; Wishart Processes; 2008
[F1175/3481]: Ulrich Mauthner; Simulation des Varianz-Gamma-Prozesses und numerische Berechnung des Capital-at-Risk; 2003
[F1176/3481]: Florian Fuchs; Probabilistic Analysis of Multivariate GARCH Models; 2009
[F1177/3481]: Christoph Ferstl; Estimation of the Spectral Measure in Elliptical Regularly Varying Models; 2008
[F1178/3481]: Irmingard Eder; Modell zur Analyse der Marktanteilsentwicklung in einem Markt für Vermögensgegenstände mit endogenen Preisen; 2004
[F1179/3481]: Eike Brechmann; Linear Mixed Models Applied to Bank Branch Deposit Data; 2009

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M4 Mathematische Statistik (Prof. Klüppelberg) > Abschlussarbeiten > Dissertationen

[F1180/3481]:
[F1181/3481]: Severin, Martin; Modelling Delay in Claim Settlement: Estimation and Prediction of IBNR Claims; 2002
[F1182/3481]: Högn, Ralph; Multiresolution Analysis of Long Time Series with Applications to Finance; 2005

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M5 Mathematische Physik (Prof. Wolf)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M5 Mathematische Physik (Prof. Wolf) > Lehrstuhl für Mathematische Physik (Prof. Wolf)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M5 Mathematische Physik (Prof. Wolf) > Assistant Professorship Theorie komplexer Quantensysteme (Prof. König)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M6 Mathematische Modellbildung (Prof. Brokate)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M6 Mathematische Modellbildung (Prof. Brokate) > Lehrstuhl für Numerische Mathematic / Steuerungstheorie (Prof. Brokate)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M6 Mathematische Modellbildung (Prof. Brokate) > Fachgebiet Mathematik in den Lebenswissenschaften (Prof. Kuttler)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M7 Globale Analysis (Prof. Friesecke)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M7 Globale Analysis (Prof. Friesecke) > Lehrstuhl für Globale Analysis (Prof. Friesecke)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M7 Globale Analysis (Prof. Friesecke) > Fachgebiet Analysis und ihre Anwendungen (Prof. Warzel)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M7 Globale Analysis (Prof. Friesecke) > Fachgebiet Mathematische Kontinuumsmechanik (Prof. Cicalese)
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M8 Dynamische Systeme (Prof. Scheurle)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M8 Dynamische Systeme (Prof. Scheurle) > Lehrstuhl für Höhere Mathematik und Analytische Mechanik (Prof. Scheurle)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M8 Dynamische Systeme (Prof. Scheurle) > Fachgebiet Dynamische Systeme (Prof. Matthes)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M8 Dynamische Systeme (Prof. Scheurle) > Professur für Multiskalen- und Stochastische Dynamik (Prof. Kühn)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann)

[1183/3481]: Ritter, Michael; Optimierungsstrategien für die Slotvergabe und Flugplanerstellung; Diplomarbeit; 2004

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Master- und Diplomarbeiten


[1184/3481]: Fogelstaller, Lucia; Traffic Network Optimization; Masterarbeit; 2014
[1185/3481]: Velikonja, Laura-Luisa; Column Generation applied to a special Case of the Hub Location and Routing Problem; Masterarbeit; 2014
[1186/3481]: Bolkart, Christoph; Heuristic for multi-echelon facility location problems with non-linear inventory considerations; Masterarbeit; 2014
[1187/3481]: Lintl, Michael; Optimierung von Tastenbelegungen für Smartphones; Masterarbeit; 2014


[1188/3481]: Nikola, Stephanie; Umsteigegraphen im ÖPNV; Masterarbeit; 2013


[1189/3481]: Breuß, Valentin; k-Center in Verkehrsnetzwerken - ein Vergleich geometrischer und graphentheoretischer Ansätze; Diplomarbeit; 2010


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Bachelorarbeiten und Projekte

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Bachelorarbeiten und Projekte
Bachelorarbeiten und Projekte > 2014

[1190/3481]: Schlattl, Andreas; Implementierung eines Modells für die Wartungsplanung in Verkehrsnetzen; Bachelorarbeit; 2014

[1191/3481]: Huber, Susanne; Bündelmethoden für Lagrange-Relaxationen: Anwendung auf ein Problem der ambulanten Krankenpflege; Bachelorarbeit; 2014

[1192/3481]: Lotz, Sebastian; Lösung des Traveling Salesman Problems und Darstellung in einer Webapplikation; Bachelorarbeit; 2014


[1193/3481]: Riedl, Wolfgang Ferdinand; Optimale Einsatz- und Routenplanung in der ambulanten Krankenpflege; Bachelorarbeit; 2011

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen > Ritter, Michael

[1194/3481]: Gritzmann, P.; M. Ritter, W. Stechele and P. Zuber; The optimal wire order for low power CMOS; 674-683; Integrated Circuit and System Design; V. Paliouras et.al.; Springer; 2005

[1195/3481]: Gritzmann, P.; M. Ritter and P. Zuber; Optimal Wire Ordering and Spacing in Low Power Semiconductor Design; Mathematical Programming; 2010; 121/2; 201-220

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen > Gritzmann, Peter

[1196/3481]: Alpers, A. and P. Gritzmann; On the reconstruction of static and dynamic discrete structure; 44; The first 100 years of the Radon Transform; R. Ramlau and O. Scherzer; DeGruyter; 2018

[1197/3481]: Alpers, A. and P. Gritzmann; On Double-Resolution Imaging and Discrete Tomography; SIAM Journal on Discrete Mathematics; 2018; 32 / 2; 1369 - 1399

[1198/3481]: Borgwardt, S., A. Brieden; P. Gritzmann; An LP-based k-means algorithm for balancing weighted point sets; European Journal of Operational Research; 2017; 263; 349-355

[1199/3481]: Alpers, A. and P. Gritzmann; Dynamic discrete tomography; Inverse Problems; 2018; 34; 034003

[1200/3481]: Alpers, A.; P. Gritzmann and S. Fraß (support); November Image; 2014

[1201/3481]: Gritzmann, P. and V. Klee; Computational convexity; 937-968; CRC Handbook on Discrete and Computational Geometry; J.E. Goodman, J. O'Rourke and C.D. Toth; CRC Press; 2017

[1202/3481]: Grimm, U., P. Gritzmann and C. Huck; Discrete tomography of model sets: Reconstruction and uniqueness; 39-71; Aperiodic Order; M Baake and U. Grimm; Cambridge University Press; 2017

[1203/3481]: Brieden, A., P. Gritzmann and F. Klemm; Constrained clustering via diagrams: A unified theory and its application to electoral district design; European Journal of Operational Research; 2017; 263; 18-34

[1204/3481]: Campi, S.; P. Gritzmann and P. Gronchi; On the reverse Loomis-Whitney inequality; Discrete & Computational Geometry; 2018; 60; 115 - 144

[1205/3481]: Berger, F., P. Gritzmann and S. de Vries; Computing cyclic invariants for molecular graphs; Networks; 2017; 70; 116 - 131

[1206/3481]: Chen, B., P. Gritzmann and S. Martello; Combinatorial optimization: Theory, computation, and applications; Discrete Applied Mathematics 217; 2017; 1-78

[1207/3481]: Albers, S., M. Bichler, F. Brandt, P. Gritzmann and R. Kolisch; Algorithmic Economics und Operations Research; Informatik-Spektrum; 2017; 40; 165-171

[1209/3481]: Behrends, E., Gritzmann, P., und Ziegler, G.; Pi und Co: Kaleidoskop der Mathematik (2nd revised and extended edition); Springer; 2016

[1210/3481]: Borgwardt, S.; A. Brieden and P. Gritzmann; Geometrisches Clustering: Mathematik für die Flurverbesserung; Mitteilungen der DMV; 2015; 23; 88-96

[1211/3481]: Alpers, A. and P. Gritzmann; Reconstructing binary matrices under window constraints from their row and column sums; Fundamenta Informaticae; 2017; 153; 1-20


[1213/3481]: Alpers, A., A. Brieden, P. Gritzmann, A. Lyckegaard and H. Poulsen; Generalized balanced power diagrams for 3D representations of polycrystals; Philosophical Magazine; 2015; 95; 1016-1028

[1214/3481]: Alpers, A., P. Gritzmann, D. Moseev and M. Salewski; 3D particle tracking velocimetry using dynamic discrete tomography; Computer Physics Communications; 2015; 187; 130-136

[1215/3481]: Anthony, E., S. Grant, P. Gritzmann and J.M. Rojas; Polynomial-time amoeba neighborhood membership and faster localized solving; Topological and Statistical Methods for Complex Data – Tackling Large-Scale, High-Dimensional, and Multivariate Data Sets; J. Bennett, F. Vivodtzev and V. Pascucci; Springer; 2015

[1216/3481]: Borgwardt, S., A. Brieden and P. Gritzmann; Geometric clustering for the consolidation of farmland and woodland; The Mathematical Intelligencer; 2014; 26; 37-44


[1218/3481]: Borgwardt, S., A. Brieden and P. Gritzmann; Mathematics in agriculture and Forestry: Geometric clustering for land consolidation; IFORS News; 2013

[1219/3481]: Gritzmann, P.; Grundlagen der Mathematischen Optimierung; Springer; 2013; 525+18

[1220/3481]: Brieden, A.; P. Gritzmann and M. Öllinger; Supply chain Safety: A Diversification model based on clustering; 323-351; Supply Chain Safety Management: Achieving Security and Robustness in Logistics; M. Eßig et. al.; Springer; 2012

[1221/3481]: Gritzmann, P.; Z. Yang, P. Sachnik, D. Opritescu, R. Golle, W. Volk, H. Hoffmann, F. Schmiedl and M. Ritter; Automated driving by standardizing and scaling the production strategy; 138-143; Conference on Manufacturing Systems CIRP 3; 2012

[1222/3481]: Brieden, A. and P. Gritzmann; On optimal weighted balanced clusterings: gravity bodies and power diagrams; SIAM Journal on Discrete Mathematics; 2012; 26; 415-434

[1223/3481]: Gritzmann, P., B. Langfeld and M. Wiegelmann; Uniqueness in discrete tomography: Three remarks and a corollary; SIAM Journal on Discrete Mathematics; 2011; 25; 1589-1599

[1224/3481]: Borgwardt, S.; A. Brieden and P. Gritzmann; Constrained minimum-k-star clustering and its application to the consolidation of farmland; Operational Researach; 2011; 11; 1-17

[1225/3481]: Gritzmann, P.; Uber U-Bahn fahren, Schiffe versenken und heiße Laptops: Mathematische Probleme im Alltag; 139-151; Ressourcen. Aus welchen Quellen lebt der Mensch?; M. Hilbk and N. Schneider; LIT-Verlag; 2011

[1226/3481]: Gritzmann, P.; Discrete Tomography: From Battleship to Nanotechnology; 81-98; Mathematics Everywhere; Martin Aigner and Ehrhard Behrends; American Mathematical Society; 2010

[1227/3481]: Gritzmann, P.; B. Sturmfels and G.M. Ziegler; Discrete & Computational Geometry: Special Issue Dedicated to the Memory of Victor Klee; Springer; 2009

[1228/3481]: Brieden, A. and P. Gritzmann; On clustering bodies: Geometry and polyhedra approximation; Discrete & Computational Geometry; 2010; 44; 508-534

[1229/3481]: Berger, F.; P. Gritzmann and S. de Vries; Minimum cycle bases and their applications; 1894-1909; Algorithmics of Large and Complex Networks; Jürgen Lerner, Dorothea Wagner, Katharina A. Zweig; Springer; 2009
[1230/3481]: Gritzmann, P. and B. Langfeld; On the index of Siegel grids and its application to the tomography of quasicrystals; European Journal of Combinatorics; 2008; 29; 1894-1909


[1232/3481]: Brunetti, S.; A. Del Lungo, P. Gritzmann and S. de Vries; On the reconstruction of binary and permutation matrices under (binary) tomographic constraints; Theoretical Computer Science; 2008; 406; 63-71


[1234/3481]: Gritzmann, P.; On the reconstruction of finite lattice sets from their X-rays; 19-32; Discrete Geometry for Computer Imagery; Springer; 1997

[1235/3481]: Gritzmann, P.; R. Horst, E. Sachs and R. Tichatschke; Recent Advances in Optimization; Springer; 1997; 379+8


[1238/3481]: Gritzmann, P.; R. Hettich, R. Horst and E. Sachs; Operations Research '91: Extended Abstracts of the 16th Symposium on Operations Research held at the University of Trier; Physica; 1992; 636+27


[1240/3481]: Gritzmann, P.; Klee, V. and J. Westwater; On the limited power of linear probes and other optimization oracles; 92-101; Proc. 6th ACM Symp. on Computational Geometry; 1990

[1241/3481]: Gritzmann, P.; Problems concerning polyhedral 2-manifolds; 258; Shaping Space, A Polyhedral Approach; M. Senechal and G. Fleck; Birkhäuser; 1988

[1242/3481]: Gritzmann, P.; Mathematik - Einladung zum Gedankenspiel; 2004

[1243/3481]: Briéden, A. und P. Gritzmann; Von Ackerbau und polytopalen Halbnormen: Diskrete Optimierung für die Landwirtschaft; 275-304; Mathematik erleben - Kombinatorische Optimierung lehren und lernen; S. Hußmann and B. Lutz-Westphal; Vieweg; 2007

[1244/3481]: Brandenberg, R. und P. Gritzmann; Zuviele Bäume?; mathematik lehren; 2005; 129; 62-64

[1245/3481]: Brandenberg, R. and P. Gritzmann; Alla ricerca della viapiu breve: Un'avventura matematica; Springer; 2008; 367

[1246/3481]: Gritzmann, P.; On the mathematics of semantic spaces; 95-115; Aspects of Automatic Text Analysis; A. Mehler and R. Köhler; Springer; 2007

[1247/3481]: Gritzmann, P.; M. Ritter, W. Stechele and P. Zuber; The optimal wire order for low power CMOS; 674-683; Integrated Circuit and System Design; V. Paliouras et.al.; Springer; 2005

[1248/3481]: Baake, M.; P. Gritzmann, C. Huck, B. Langfeld and K. Lord; Discrete tomography of planar model sets; Acta Crystallographica, Section A; 2006; 62; 419-433

[1249/3481]: Gritzmann, P. and T. Theobald; On the complexity of visibility problems with moving viewpoints; 377-397; Combinatorial and Computational Geometry; J.E. Goodman et.al.; Cambridge University Press; 2005


[1251/3481]: Baake, C.; P. Gritzmann, C. Huck, B. Langfeld and K. Lord; Discrete tomography of mathematical quasicrystals: A primer; Electronic Notes in Discrete Mathematics; 2005; 20; 179-191

[1252/3481]: Gritzmann, P. and V. Klee; Computational convexity; 693-718; CRC Handbook on Discrete and Computational Geometry; J.E. Goodman and J.O'Rourke; Boca Raton; 2004

[1253/3481]: Briéden, A. und P. Gritzmann; Diskrete Optimierung (nicht nur) für die Landwirtschaft; 15-22; Beiträge zum Mathematikunterricht; A. Heinze and S. Kuntze; Franzbecker; 2004

[1278/3481]: Gardner, R. and P. Gritzmann; Discrete tomography: Determination of finite sets by X-rays; Transactions of the American Mathematical Society; 1997; 349; 2271-2295

[1279/3481]: Gritzmann, P. and A. Hufnagel; A polynomial-time algorithm for Minkowski reconstruction; 1-9; Proc. 11th ACM Symp. on Computational Geom.; 1995


[1281/3481]: Brieden, A. and P. Gritzmann; On Helly's theorem: Algorithms and extensions; Discrete & Computational Geometry; 1997; 17; 393-410

[1282/3481]: Gritzmann, P. and V. Klee; On the complexity of some basic problems in computational convexity: I. Containment problems; 129-174; Topics in Discrete Mathematics; W. Deuber; H.-J. Prömel and B. Voigt; North-Holland; 1995

[1283/3481]: Burger, T.; P. Gritzmann and V. Klee; Polytope projection and projection polytopes; The American Mathematical Monthly; 1996; 103; 742-755

[1284/3481]: Gritzmann, P.; Discrete Tomography; AvH-Magazin; 1995; 66; 23-32

[1285/3481]: Gritzmann, P.; V. Klee and D. Larman; Largest j-simplices in n-polytopes; Discrete & Computational Geometry; 1995; 13; 477-515

[1286/3481]: Gritzmann, P.; V. Klee and J. Westwater; Polytope containment and determination by linear probes; Proceedings of the London Mathematical Society; 1995; 3; 70; 691-720

[1287/3481]: Gritzmann, P.; V. Klee and B.S. Tam; Cross-positive matrices revisited; Linear Algebra and its Applications; 1995; 223/224; 285-305

[1288/3481]: Gritzmann, P. and V. Klee; Mathematical programming and convex geometry; 627-674; Handbook of Convex Geometry; P.M. Gruber and J.M. Wills; North-Holland; 1993

[1289/3481]: Gritzmann, P. and J.M. Wills; Lattice points; 765-798; Handbook of Convex Geometry; P.M. Gruber and J.M. Wills; North-Holland; 1993

[1290/3481]: Gritzmann, P. and J.M. Wills; Finite packing and covering; 861-898; Handbook of Convex Geometry; P.M. Gruber and J.M. Wills; North-Holland; 1993

[1291/3481]: Gritzmann, P. and V. Klee; On the complexity of some basic problems in computational convexity: II. Volume and mixed volumes; 373-466; Polytopes: Abstract, Convex and Computational; T. Bisztriczky, P. McMullen, R. Schneider and A. Ivic Weiss; Kluwer; 1994

[1292/3481]: Gritzmann, P. and V. Klee; On the complexity of some basic problems in computational convexity: I. Containment problems; Discrete Mathematics; 1994; 136; 129-174

[1293/3481]: Gardner, R. and P. Gritzmann; Successive determination and verification of polytopes by their X-rays; Journal of the London Mathematical Society; 1994; 50; 375-391

[1294/3481]: Gritzmann, P. and V. Klee; External tangents and closedness of cone + subspace; Journal of Mathematical Analysis and Applications; 1994; 188; 441-457

[1295/3481]: Gritzmann, P. and B. Sturmfels; Minkowski addition of polytopes: Computational complexity and applications to Gröbner bases; SIAM Journal on Discrete Mathematics; 1993; 6; 246-269

[1296/3481]: Gritzmann, P. and V. Klee; Computational complexity of inner and outer j-radii of polytopes in finite dimensional normed spaces; Mathematical Programming; 1993; 59; 163-213

[1297/3481]: Gritzmann, P. and V. Klee; Deciding uniqueness in norm-maximization; Mathematical Programming; 1992; 57; 203-214

[1298/3481]: Gritzmann, P. and V. Klee; Inner and outer j-radii of convex bodies in finite dimensional normed spaces; Discrete & Computational Geometry; 1992; 7; 255-280

[1299/3481]: Betke, U. and P. Gritzmann; Projection algorithms for linear programming; European Journal of Operations Research; 1992; 60; 287-295

[1300/3481]: Barnette, D.; P. Gritzmann and R. Höhne; On valences of polyhedra; Journal of Combinatorial Theory, Series A; 1991; 58; 279-300

[1301/3481]: Gritzmann, P.; L. Habsieger and V. Klee; Good and bad radii of convex polygons; SIAM Journal on Computing; 1991; 20; 395-403
[1302/3481]: Gritzmann, P.; B. Mohar, J. Pach and R. Pollack; Straight-line embeddings of triangulated n-gons; Amer. Math. Montly; 1991; 165-166

[1303/3481]: Gritzmann, P. and V. Klee; On the 0-1-maximization of positive definite quadratic forms; 222-227; Operations Research Proceedings; Springer; 1988

[1304/3481]: Gritzmann, P., F. Tóth and J.M. Wills; On finite multiple packings; Archiv der Mathematik; 1990; 55; 407-411

[1305/3481]: Boedlaender, H.L.; P. Gritzmann, V. Klee and J. van Leeuwen; Computational complexity of norm-maximization; Combinatorica; 1990; 10; 203-225

[1306/3481]: Gritzmann, P. and M. Lassak; Estimates for the minimal width of polytopes inscribed in convex bodies; Discrete & Computational Geometry; 1989; 4; 627-635

[1307/3481]: Gritzmann, P.; F. Tóth and J.M. Wills; Finite sphere packing and sphere covering; Discrete & Computational Geometry; 1989; 4; 19-40

[1308/3481]: Gritzmann, P.; A characterization of all loglinear inequalities for three quermassintegrals; Proceedings of the American Mathematical Society; 1988; 104; 563-570

[1309/3481]: Gritzmann, P.; J.M. Wills and D. Wrase; A new isoperimetric inequality; Journal für die reine und angewandte Mathematik; 1987; 379; 22-30

[1310/3481]: Gritzmann, P.; Über die j-ten Überdeckungsdichten konvexer Körper; Monatshefte Mathematik; 1987; 103; 207-220

[1311/3481]: Gritzmann, P. and J.M. Wills; Finite packing and covering; Studia Scientiarum Mathematicarum Hungarica; 1986; 21; 151-164

[1312/3481]: Gritzmann, P. and J.M. Wills; An upper estimate for the lattice point enumerator; Mathematika; 1986; 33; 196-202

[1313/3481]: Gritzmann, P.; Finite packing of equal balls; Journal of the London Mathematical Society; 1986; 33; 543-553

[1314/3481]: Betke, U. and P. Gritzmann; An application of valuation theory to two problems of discrete geometry; Discrete Mathematics; 1986; 58; 81-85


[1316/3481]: Gritzmann, P.; Lattice covering of space with symmetric convex bodies; Mathematika; 1985; 19; 277-286

[1317/3481]: Gritzmann, P. and J.M. Wills; On two finite covering problems of Bambah, Rogers, Woods and Zassenhaus; Monatshefte Mathematik; 1985; 99; 279-296

[1318/3481]: Gritzmann, P.; M. Ritter and P. Zuber; Optimal Wire Ordering and Spacing in Low Power Semiconductor Design; Mathematical Programming; 2010; 121/2; 201-220

[1319/3481]: Gritzmann, P.; Ein Approximationssatz für konvexe Körper; Geometriae Dedicata; 1985; 19; 277-286

[1320/3481]: Betke, U. and P. Gritzmann; Polyedrische 2-Manigfaltigkeiten mit wenigen nicht-konvexen Ecken; Monatshefte Mathematik; 1984; 97; 1-20

[1321/3481]: Gritzmann, P.; F. Tóth and J.M. Wills; Sausage-skin problems for finite coverings; Mathematika; 1984; 31; 117-136

[1322/3481]: Gritzmann, P.; The valence-functional; Annals of Discrete Mathematics; 1984; 20; 161-163


[1325/3481]: Gritzmann, P.; The toroidal analogue to Eberhard's theorem; Mathematika; 1983; 30; 274-290

[1326/3481]: Gritzmann, P.; Upper and lower bounds of the valence-functional; Israel Journal of Mathematics; 1982; 43; 237-243

[1327/3481]: Betke, U.; P. Gritzmann and J.M. Wills; Slices of L. Fejes Tóth's sausage conjecture; Mathematika; 1982; 29; 194-201
[1328/3481]: Betke, U. and P. Gritzmann; A combinatorial condition for the existence of polyhedral 2-manifolds; Israel Journal of Mathematics; 1982; 42; 297-299

[1329/3481]: Gritzmann, P.; Tight polyhedral realizations of closed 2-dimensional manifolds in $\mathbb{R}^3$; Journal of Geometrie; 1981; 17; 69-76

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen > Brandenberg, René

[1330/3481]: Brandenberg, R.; B. González Merino, T. Jahn and H. Martini; Is a complete, reduced set necessarily of constant width?; Advances in Geometry; 2017

[1331/3481]: Brandenberg, R. and D. Larman; Dark clouds on spheres and totally non-spherical bodies of constant breadth; Beiträge zur Algebra und Geometrie Contributions to Algebra and Geometry; 2003; 44 / 2; 531-538

[1332/3481]: Brandenberg, R. and T. Theobald; Algebraic Methods for Computing Smallest Enclosing and Circumscribing Cylinders of Simplices; Applicable Algebra in Engineering, Communication and Computing; 2004; 14 / 6; 439-460

[1333/3481]: Brandenberg, R. and T. Theobald; Radii of simplices and some applications to geometric inequalities; Beiträge zur Algebra und Geometrie; 2004; 45 / 2; 581-594

[1334/3481]: Brandenberg, R.; Radii of Regular Polytopes; Discrete & Computational Geometry; 2005; 33 / 1; 43-55

[1335/3481]: Brandenberg, R. and T. Theobald; Exact Analysis of Optimal Configurations in Radii Computations; 21st European Workshop on Computational Geometry; 2005

[1336/3481]: Brandenberg, R. and L. Roth; New Algorithms for k-Center and Extensions; 64-78; Lecture Notes in Computer Science 5165; 2008

[1337/3481]: Brandenberg, R. and T. Theobald; Radii of simplices and some applications to geometric inequalities; Advances in Geometry; 2005; 6; 71-83

[1338/3481]: Brandenberg, R. and L. Roth; New algorithms for k-center and extensions; Journal of Combinatorial Optimization; 2009; 18; 376-392

[1339/3481]: Brandenberg, R. and M. Silbernagl; Implementing a Unit Commitment Power Market Model in FICO Xpress Mosel; 2014

[1340/3481]: Brandenberg, R.; M. Silbernagl and M. Huber; Improving Accuracy and Efficiency of Start-up Cost Formulations in MIP Unit by Modeling Power Plant Temperatures; IEEE Transactions on Power Systems; 2016; 31 / 4; 2578-2586

[1341/3481]: Brandenberg, R. and L. Roth; Minimal containment under homothetics: a simple cutting plane approach; Computational Optimization and Applications; 2011; 48; 325-340


[1343/3481]: Brandenberg, R. and S. König; No Dimension-Independent Core-Sets for Containment Under Homothetics; Discrete & Computational Geometry; 2013; 49; 3-21

[1344/3481]: Brandenberg, R. and S. König; Sharpening Geometric Inequalities using Computable Symmetry Measures; Mathematika; 2015; 61; 559-580

[1345/3481]: Brandenberg, R.; M. Huber and M. Silbernagl; The summed start-up costs in a unit commitment problem; EURO Journal on Computational Optimization; 2017; 5. N. 1; 203-238

[1346/3481]: Brandenberg, R. and B. Gonzalez Merino; A complete 3-dimensional Blaschke-Santaló-diagram; Math. Inequal. Appl.; 2017; 20, No. 2; 301-348

[1347/3481]: Brandenberg, R. and B. Gonzalez Merino; The asymmetry of complete and constant width bodies in general normed spaces and the Jung constant; Israel Journal of Mathematics; 2017; 218, No. 1; 489-510


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen > Klemm, Fabian

[1381/3481]: Brieden, A., P. Gritzmann and F. Klemm; Constrained clustering via diagrams: A unified theory and its application to electoral district design; European Journal of Operational Research; 2017; 263; 18-34

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Angewandte Geometrie und Diskrete Mathematik (Prof. Gritzmann) > Publikationen > Schmiedl, Felix


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Professur für Diskrete Mathematik (Prof. Weltge)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Operations Research (Prof. Schulz)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Operations Research (Prof. Schulz) > Books / Book sections

[1383/3481]: Ambaram, Tânia; Beggs, Edwin; Félix Costa, José; Poças, Diogo; Tucker, John V.; An Analogue-Digital Model of Computation: Turing Machines with Physical Oracles; 73--115; Advances in Unconventional Computing; Volume 1: Theory; Adamatzky, Andrew; Springer International Publishing; 2017

[1384/3481]: Giannakopoulos, Yiannis; Koninis, Christos; Data Aggregation; Distributed Self-organized Societies of Tiny Artefacts: Design & Implementation; Chatzigiannakis, Ioannis; Spirakis, Paul; Lulu Publishers; 2011

[1385/3481]: Giannakopoulos, Yiannis; Mechanism Design and Strong Truthfulness; 150--164; Applications of Secure Multiparty Computation; Laud, Peeter; Kamm, Liina; IOS Press; 2015

[1386/3481]: Leonard, Naomi E; Young, George F; Hochgraf, Kelsey; Swain, Daniel T; Trippe, Aaron; Chen, Willa; Fitch, Katherine; Marshall, Susan; In the Dance Studio: An Art and Engineering Exploration of Human Flocking; 27-49; Controls and Art; Springer International Publishing; 2014

[1387/3481]: Schulz, Andreas S.; Selfish Routing and Proportional Resource Allocation; 95--102; Gems of Combinatorial Optimization and Graph Algorithms; Springer; 2015

[1388/3481]: Matuschke, Jannik; Bley, Andreas; Müller, Benjamin; Approximation Algorithms for Facility Location with Capacitated and Length-Bounded Tree Connections; 707-718; Algorithms---ESA 2013; Springer; 2013
[1423/3481]: Orlin, James B.; Schulz, Andreas S.; Sengupta, Sudipta; epsilon-optimization schemes and L-bit precision: alternative perspectives in combinatorial optimization (extended abstract); Proceedings of the Thirty-Second Annual ACM Symposium on Theory of Computing, May 21-23, 2000, Portland, OR, USA; Portland, OR, USA; 2000
[1424/3481]: Megow, Nicole; Schulz, Andreas S.; Scheduling to Minimize Average Completion Time Revisited: Deterministic On-Line Algorithms; Approximation and Online Algorithms, First International Workshop, WAOA 2003, Budapest, Hungary, September 16-18, 2003, Revised Papers; Budapest, Hungary; 2003
[1425/3481]: Schulz, Andreas S.; Stier-Moses, Nicolás E.; On the performance of user equilibria in traffic networks; Proceedings of the Fourteenth Annual ACM-SIAM Symposium on Discrete Algorithms, January 12-14, 2003, Baltimore, Maryland, USA.; Baltimore, Maryland, USA; 2003
[1429/3481]: Immorlica, Nicole; Li, Erran L.; Mirrokni, Vahab S.; Schulz, Andreas S.; Coordination Mechanisms for Selfish Scheduling; Internet and Network Economics, First International Workshop, WINE 2005, Hong Kong, China, December 15-17, 2005, Proceedings; Hong Kong, China; 2005
[1430/3481]: Correa, José R.; Schulz, Andreas S.; Stier-Moses, Nicolás E.; On the Inefficiency of Equilibria in Congestion Games; Integer Programming and Combinatorial Optimization, 11th International IPCO Conference, Berlin, Germany, June 8-10, 2005, Proceedings; Berlin, Germany; 2005
[1433/3481]: Schulz, Andreas S.; Stochastic Online Scheduling Revisited; Combinatorial Optimization and Applications, Second International Conference, COCOA 2008, St. John's, NL, Canada, August 21-24, 2008. Proceedings; St. John's, NL, Canada; 2008
[1436/3481]: Orlin, James B.; Punnen, Abraham P.; Schulz, Andreas S.; Integer Programming: Optimization and Evaluation Are Equivalent; Algorithms and Data Structures, 11th International Symposium, WADS 2009, Banff, Canada, August 21-23, 2009. Proceedings; Banff, Canada; 2009
[1437/3481]: Pokutta, Sebastian; Schulz, Andreas S.; On the Rank of Cutting-Plane Proof Systems; Integer Programming and Combinatorial Optimization, 14th International Conference, IPCO 2010, Lausanne, Switzerland, June 9-11, 2010. Proceedings; Lausanne, Switzerland; 2010
[1438/3481]: Dunkel, Juliane; Schulz, Andreas S.; The Gomory-Chvátal Closure of a Non-Rational Polytope is a Rational Polytope; Operations Research Proceedings 2011, Selected Papers of the International Conference on Operations Research (OR 2011), August 30 - September 2, 2011, Zurich, Switzerland; Zurich, Switzerland; 2011
[1457/3481]: Giannakopoulos, Yiannis; Koutsoupias, Elias; Competitive Analysis of Maintaining Frequent Items of a Stream; Theoretical Computer Science; 2015; 562; 0; 23--32
[1458/3481]: Matuschke, Jannik; Mathematischer Modellbau; Bild der Wissenschaft plus; 2014; Klartext!-Sonderbeilage; 28-31
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Operations Research (Prof. Schulz) > Refereed journal articles
[1459/3481]: Orlin, James B.; Schulz, Andreas S.; Udwani, Rajan; Robust monotone submodular function maximization; Mathematical Programming; 2018
[1460/3481]: Korchmáros, Gábor; Pace, Nicola; Sonnino, Angelo; One-factorisations of complete graphs arising from ovals in finite planes; Journal of Combinatorial Theory, Series A; 2018; 160; 62--83
[1461/3481]: Giannakopoulos, Yiannis; Koutsoupias, Elias; Selling two goods optimally; Information and Computation; 2018; 261; 432 - 445
[1462/3481]: Gottschau, Marinus; Heydenreich, Markus; Matzke, Kilian; Toninelli, Cristina; Phase Transition for a Non-Attractive Infection Process in Heterogeneous Environment; Markov Processes Relat. Fields; 2018; 24; 1; 39–56
[1463/3481]: Fürst, Maximilian; Leichter, Marilena; Rautenbach, Dieter; Locally searching for large induced matchings; Theoretical Computer Science; 2018
[1464/3481]: Giannakopoulos, Yiannis; Koutsoupias, Elias; Duality and Optimality of Auctions for Uniform Distributions; SIAM Journal on Computing; 2018; 47; 1; 121-165
[1465/3481]: Poças, Diogo; Protas, Bartosz; Transient growth in stochastic Burgers flows; Discrete & Continuous Dynamical Systems - B; 2017; 22; 1
[1466/3481]: Beggs, Edwin; Costa, José Félix; Poças, Diogo; Tucker, John V.; Oracles that measure thresholds: the Turing machine and the broken balance; Journal of Logic and Computation; 2013; 23; 6; 1155–1181
[1467/3481]: Beggs, Edwin; Costa, José Félix; Poças, Diogo; Tucker, John V.; An Analogue-digital Church–Turing Thesis; International Journal of Foundations of Computer Science; 2014; 25; 04; 373–389
[1468/3481]: Manzoni, Luca; Poças, Diogo; Porreca, Antonio E.; Simple Reaction Systems And Their Classification; International Journal of Foundations of Computer Science; 2014; 25; 04; 441--457
[1469/3481]: Beggs, Edwin; Costa, José Félix; Poças, Diogo; Tucker, John V.; Computations with oracles that measure vanishing quantities; Mathematical Structures in Computer Science; 2017; 27; 8; 1315–1363
[1470/3481]: Costa, José Félix; Poças, Diogo; Solving Smullyan Puzzles with Formal Systems; Axiomathes; 2017; apr
[1471/3481]: Poças, Diogo; Zucker, Jeffery; Analog networks on function data streams; Computability; 2017; 1; 22
[1472/3481]: Gottschau, Marinus; Haverkort, Herman; Matzke, Kilian; Reptilings and space-filling curves for acute triangles; Discrete & Computational Geometry; 2017; 12; 1–30
[1473/3481]: Giannakopoulos, Yiannis; Kyropoulou, Maria; The VCG Mechanism for Bayesian Scheduling; ACM Trans. Econ. Comput. (TEAC); 2017; 5; 4; nov; 19:1--19:16
[1474/3481]: Giannakopoulos, Yiannis; Koutsoupias, Elias; Competitive Analysis of Maintaining Frequent Items of a Stream; Theoretical Computer Science; 2015; 562; 0; 23--32
[1475/3481]: Giannakopoulos, Yiannis; Bounding the Optimal Revenue of Selling Multiple Goods; Theoretical Computer Science; 2015; 581; 0; 83--96
[1476/3481]: Becchetti, Luca; Chatzigiannakis, Ioannis; Giannakopoulos, Yiannis; Streaming techniques and data aggregation in networks of tiny artefacts; Computer Science Review; 2011; 5; 1; 27–46
[1477/3481]: Fitch, K.; Leonard, N. E.; Joint centrality distinguishes optimal leaders in noisy networks; IEEE Transactions on Control of Network Systems; 2016; 3; 4; 366-378
[1478/3481]: Pace, N.; Sonnino, A.; On linear codes admitting large automorphism groups; Designs, Codes and Cryptography; 2017; 83; 1; 115--143
[1479/3481]: Pace, Nicola; On the distribution of the elements of a finite group generated by covers; Appl. Algebra Engrg. Comm. Comput.; 2011; 22; 5-6; 367–373

- page 66 -
[1480/3481]: Pace, N.; On small complete arcs and transitive A_5-invariant arcs in the projective plane PG(2,q); J. Combin. Des.; 2014; 22; 10; 425–434

[1481/3481]: Pace, N.; New ternary linear codes from projectivity groups; Discrete Math.; 2014; 331; 22–26

[1482/3481]: Nagy, Gaabor P.; Pace, Nicola; On small 3-nets embedded in a projective plane over a field; J. Combin. Theory Ser. A; 2013; 120; 7; 1632–1641

[1483/3481]: Korchmáros, G.; Pace, N.; Infinite family of large complete arcs in m PG(2,q^n), with q odd and n>1 odd; Des. Codes Cryptogr.; 2010; 55; 2-3; 285–296

[1484/3481]: Korchmáros, G.; Pace, N.; Coset intersection of irreducible plane cubics; Des. Codes Cryptogr.; 2014; 72; 1; 53–75

[1485/3481]: Korchmáros, G.; Nagy, G.; Pace, N.; 3-nets realizing a group in a projective plane; J. Algebraic Combin.; 2013; 39; 4; 939–966

[1486/3481]: Kolotoglu, Emre; Pace, Nicola; Magliveras, Spyros S.; Related decompositions and new constructions of the Higman-Sims and Hall-Janko graphs; Australas. J. Combin.; 2012; 54; 217–230

[1487/3481]: Ilicin, Ivana; Pace, Nicola; Magliveras, Spyros S.; Decomposing the Higman-Sims graph into double Petersen graphs; J. Combin. Math. Combin. Comput.; 2012; 80; 267–275

[1488/3481]: Bognov, Vladimir; Pace, Nicola; On group factorizations using free mappings; J. Algebra Appl.; 2008; 7; 5; 647–662

[1489/3481]: Schulz, Andreas S.; The Permutahedron of Series-parallel Posets; Discrete Applied Mathematics; 1995; 57; 1; 85–90

[1490/3481]: Hall, Leslie A.; Schulz, Andreas S.; Shmoys, David B.; Wein, Joel; Scheduling to Minimize Average Completion Time: Off-Line and On-Line Approximation Algorithms; Math. Oper. Res.; 1997; 22; 3; 513–544

[1491/3481]: Arnim, Annelie von; Schulz, Andreas S.; Facets of the Generalized Permutahedron of a Poset; Discrete Applied Mathematics; 1997; 72; 1-2; 179–192

[1492/3481]: Hartmann, Stephan; Schäffter, Markus W.; Schulz, Andreas S.; Switchbox Routing in VLSI Design: Closing the Complexity Gap; Theor. Comput. Sci.; 1998; 203; 1; 31–49

[1493/3481]: Schrader, Rainer; Schulz, Andreas S.; Wambach, Georg; Base polytopes of series-parallel posets: Linear description and optimization; Math. Program.; 1998; 82; 159–173

[1494/3481]: Phillips, Cynthia A.; Schulz, Andreas S.; Shmoys, David B.; Stein, Clifford; Wein, Joel; Improved Bounds on Relaxations of a Parallel Machine Scheduling Problem; J. Comb. Optim.; 1998; 1; 4; 413–426

[1495/3481]: Möhring, Rolf H.; Schulz, Andreas S.; Uetz, Marc; Approximation in stochastic scheduling: the power of LP-based priority policies; J. ACM; 1999; 46; 6; 924–942

[1496/3481]: Bockmayr, Alexander; Eisenbrand, Friedrick; Hartmann, Mark E.; Schulz, Andreas S.; On the Chvátal Rank of Polytopes in the 0/1 Cube; Discrete Applied Mathematics; 1999; 98; 1-2; 21–27

[1497/3481]: Möhring, Rolf H.; Schulz, Andreas S.; Stork, Frederik; Uetz, Marc; On project scheduling with irregular starting time costs; Oper. Res. Lett.; 2001; 28; 4; 149–154

[1498/3481]: Müller, Rudolf; Schulz, Andreas S.; Transitive Packing: A Unifying Concept in Combinatorial Optimization; SIAM Journal on Optimization; 2002; 13; 2; 335–367

[1500/3481]: Schulz, Andreas S.; Skutella, Martin; Scheduling Unrelated Machines by Randomized Rounding; SIAM J. Discrete Math.; 2002; 15; 4; 450–469

[1501/3481]: Goemans, Michel X.; Queyranne, Maurice; Schulz, Andreas S.; Skutella, Martin; Wang, Yaoguang; Single Machine Scheduling with Release Dates; SIAM J. Discrete Math.; 2002; 15; 2; 165–192


[1503/3481]: Möhring, Rolf H.; Schulz, Andreas S.; Stork, Frederik; Uetz, Marc; Solving Project Scheduling Problems by Minimum Cut Computations; Management Science; 2003; 49; 3; 330–350

[1504/3481]: Eisenbrand, Friedrick; Schulz, Andreas S.; Bounds on the Chvátal Rank of Polytopes in the 0/1-Cube; Combinatorica; 2003; 23; 2; 245–261
[1505/3481]: Orlin, James B.; Punnen, Abraham P.; Schulz, Andreas S.; Approximate Local Search in Combinatorial Optimization; SIAM J. Comput.; 2004; 33; 5; 1201--1214

[1506/3481]: Megow, Nicole; Schulz, Andreas S.; Online scheduling to minimize average completion time revisited; Oper. Res. Lett.; 2004; 32; 5; 485--490

[1507/3481]: Correa, José R.; Schulz, Andreas S.; Stier-Moses, Nicolás E.; Selfish Routing in Capacitated Networks; Math. Oper. Res.; 2004; 29; 4; 961--976

[1508/3481]: Baptiste, Philippe; Carlier, Jacques; Munier, Alix; Schulz, Andreas S.; Introduction; Annals OR; 2004; 129; 1-4; 17--19


[1510/3481]: Jahn, Olaf; Möhring, Rolf H.; Schulz, Andreas S.; Stier-Moses, Nicolás E.; System-Optimal Routing of Traffic Flows with User Constraints in Networks with Congestion; Operations Research; 2005; 53; 4; 600--616

[1511/3481]: Queyranne, Maurice; Schulz, Andreas S.; Approximation Bounds for a General Class of Precedence Constrained Parallel Machine Scheduling Problems; SIAM J. Comput.; 2006; 35; 5; 1241--1253

[1512/3481]: Schulz, Andreas S.; Stier-Moses, Nicolás E.; Efficiency and fairness of system-optimal routing with user constraints; Networks; 2006; 48; 4; 223--234

[1513/3481]: Correa, José R.; Schulz, Andreas S.; Stier-Moses, Nicolás E.; Fast, Fair, and Efficient Flows in Networks; Operations Research; 2007; 55; 2; 215--225


[1515/3481]: Correa, José R.; Schulz, Andreas S.; Stier-Moses, Nicolás E.; A geometric approach to the price of anarchy in nonatomic congestion games; Games and Economic Behavior; 2008; 64; 2; 457--469

[1516/3481]: Orlin, James B.; Schulz, Andreas S.; Sengupta, Sudipta; epsilon-optimization schemes and L-bit precision: Alternative perspectives for solving combinatorial optimization problems; Discrete Optimization; 2008; 5; 2; 550--561

[1517/3481]: Immorlica, Nicole; Li, Li (Erran); Mirrokni, Vahab S.; Schulz, Andreas S.; Coordination mechanisms for selfish scheduling; Theor. Comput. Sci.; 2009; 410; 17; 1589--1598

[1518/3481]: Meyers, Carol A.; Schulz, Andreas S.; Integer equal flows; Oper. Res. Lett.; 2009; 37; 4; 245--249

[1519/3481]: Mastrolilli, Monaldo; Queyranne, Maurice; Schulz, Andreas S.; Svensson, Ola; Uhan, Nelson A.; Minimizing the sum of weighted completion times in a concurrent open shop; Oper. Res. Lett.; 2010; 38; 5; 390--395

[1520/3481]: Schulz, Andreas S.; Uhan, Nelson A.; Sharing Supermodular Costs; Operations Research; 2010; 58; 4-Part-2; 1051--1056

[1521/3481]: Pokutta, Sebastian; Schulz, Andreas S.; Integer-empty polytopes in the 0/1-cube with maximal Gomory-Chvátal rank; Oper. Res. Lett.; 2011; 39; 6; 457--460

[1522/3481]: Letchford, Adam N.; Pokutta, Sebastian; Schulz, Andreas S.; On the membership problem for the [0, 1/2]-closure; Oper. Res. Lett.; 2011; 39; 5; 301--304


[1524/3481]: Meyers, Carol A.; Schulz, Andreas S.; The complexity of welfare maximization in congestion games; Networks; 2012; 59; 2; 252--260

[1525/3481]: Mittal, Shashi; Schulz, Andreas S.; An FPTAS for optimizing a class of low-rank functions over a polytope; Math. Program.; 2013; 141; 1-2; 103--120

[1526/3481]: Dunkel, Juliane; Schulz, Andreas S.; The Gomory-Chvátal Closure of a Nonrational Polytope Is a Rational Polytope; Math. Oper. Res.; 2013; 38; 1; 63--91

[1527/3481]: Mittal, Shashi; Schulz, Andreas S.; A General Framework for Designing Approximation Schemes for Combinatorial Optimization Problems with Many Objectives Combined into One; Operations Research; 2013; 61; 2; 386--397
[1528/3481]: Schulz, Andreas S.; Uhan, Nelson A.; Approximating the least core value and least core of cooperative games with supermodular costs; Discrete Optimization; 2013; 10; 2; 163–180

[1529/3481]: Dutour Sikirić, Mathieu and Garber, Alexey and Schürmann, Clara; The complete classification of five-dimensional Dirichlet - Voronoi polyhedra of translational lattices; Acta Crystallographica Section A; 2016; 72; 6; Nov; 673–683

[1530/3481]: Kappmeier, Jan-Philipp W.; Matuschke, Jannik; Peis, Britta; Abstract flows over time: A first step towards solving dynamic packing problems; Theoretical Computer Science; 2014; 544; 74–83

[1531/3481]: Harks, Tobias; König, Felix G.; Matuschke, Jannik; Approximation Algorithms for Capacitated Location Routing; Transportation Science; 2013; 47; 1; 3-22

[1532/3481]: Harks, Tobias; König, Felix G.; Matuschke, Jannik; Richter, Alexander; Schulz, Jens; An Integrated Approach to Tactical Transportation Planning in Logistics Networks; Transportation Science; 2016; 50; 2; 439–460

[1533/3481]: Disser, Yann; Matuschke, Jannik; Degree-constrained orientations of embedded graphs; Journal of Combinatorial Optimization; 2016; 31; 2; 758–773

[1534/3481]: Cseh, Ágnes; Matuschke, Jannik; Skutella, Martin; Stable flows over time; Algorithms; 2013; 6; 3; 532–545

[1535/3481]: Correa, José R.; Marchetti-Spaccamela, Alberto; Matuschke, Jannik; Stougie, Leen; Svensson, Ola; Verdugo, Victor; Verschae, Jose; Strong LP formulations for scheduling splittable jobs on unrelated machines; Mathematical Programming; 2015; 154; 1–2; 305–328

[1536/3481]: Correa, José R.; Harks, Tobias; Kreuzen, Vincent J.C.; Matuschke, Jannik; Fare evasion in transit networks; Operations Research; 2017; 65; 1; 165-183

[1537/3481]: Matuschke, Jannik; McCormick, S. Thomas; Oriolo, Gianpaolo; Peis, Britta; Skutella, Martin; Protection of flows under targeted attacks; Operations Research Letters; 2017; 45; 1; 53–59

[1538/3481]: Arulselvan, Ashwin; Cseh, Ágnes; Groß, Martin; Manlove, David; Matuschke, Jannik; Matchings with lower quotas: Algorithms and complexity; Algorithmica; 2016

[1539/3481]: Büsing, Christina; Goetzmann, Kai-Simon; Matuschke, Jannik; Stiller, Sebastian; Reference Points and Approximation Algorithms in Multicriteria Discrete Optimization; European Journal of Operational Research; 2017; 260; 3; 829-840

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M9 Kombinatorische Geometrie (Prof. Gritzmann) > Lehrstuhl für Operations Research (Prof. Schulz) > Abschlussarbeiten

[1540/3481]: Borgwardt, Steffen; Hoppach, Felix; Good Clusterings Have Large Volume; Operations Research Articles in Advance; 2019; 1-17

[1541/3481]: Pace, Nicola; Coset intersection problem and application to 3-nets; 2012

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M10 Geometrie und Visualisierung (Prof. Richter-Gebert)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M10 Geometrie und Visualisierung (Prof. Richter-Gebert) > Lehrstuhl für Geometrie I (Prof. Richter-Gebert)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M10 Geometrie und Visualisierung (Prof. Richter-Gebert) > Professur für Angewandte computergestützte Mathematik (Prof. Hoffmann)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M10 Geometrie und Visualisierung (Prof. Richter-Gebert) > Professur für Differentialgeometrie (Prof. Bauer)

[1542/3481]: Engel, Alexander; Constructing isospectral manifolds; Bachelorarbeit; 2010

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M11 Algorithmische Algebra (Prof. Kemper)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M11 Algorithmische Algebra (Prof. Kemper) > Lehrstuhl für Algorithmische Algebra (Prof. Kemper)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M11 Algorithmische Algebra (Prof. Kemper) > Fachgebiet Algebraische Geometrie (Prof. Liedtke)
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M11 Algorithmische Algebra (Prof. Kemper) > Lehrstuhl für Arithmetische Geometrie (Prof. Viehmann)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Lehrstuhl für Mathematische Modelle biol. Systeme (Prof. Theis)

[1543/3481]: Styczynski, Mark P; Theis, Fabian J; Editorial overview: Systems biology-the intersection of experiments and computation, underpinning biotechnology; Current Opinion in Biotechnology; 2016; 39; iv-vi

[1544/3481]: Krumsiek, Jan; Bartel, Jörg; Theis, Fabian J; Computational approaches for systems metabolomics; Current Opinion in Biotechnology; 2016; 39; 198-206

[1545/3481]: Rolle-Kampczyk, Ulrike E.; Krumsiek, Jan; Otto, Wolfgang; Röder, Stefan W.; Kohajda, Tibor; Borte, Michael; Theis, Fabian; Lehmann, Irina; von Bergen, M.; Metabolomics reveals effects of maternal smoking on endogenous metabolites from lipid metabolism in cord blood of newborns; Metabolomics; 2016; 12

[1546/3481]: Preusse, Martin; Theis, Fabian J.; Mueller, Nikola S.; miTALOS v2: Analyzing Tissue Specific microRNA; PLOS ONE; 2016; 11; e0151771

[1547/3481]: Laimighofer, Michael; Krumsiek, Jan; Buettner, Florian; Theis, Fabian J.; Unbiased Prediction and Feature Selection in High-Dimensional Survival Regression; Journal of Computational Biology; 2016; 23; 279-290

[1548/3481]: Kazeroonian, Atefeh; Fröhlich, Fabian; Raue, Andreas; Theis, Fabian J.; Hasenauer, Jan; CERENA: ChEmical REaction Network Analyzer—A Toolbox for the Simulation and Analysis of Stochastic Chemical Kinetics; PLOS ONE; 2016; 11; e0146732

[1549/3481]: Jung, Bomi; Padula, Daniela; Burtscher, Ingo; Landerer, Cedric; Lutter, Dominik; Theis, Fabian; Messias, Ana C.; Geerlof, Arie; Sattler, Michael; Kremmer, Elisabeth; Boldt, Karsten; Ueffing, Marius; Kickert, Heiko; Pitchfork and Grasp2 Target Smoothened to the Primary Cilium for Hedgehog Pathway Activation; PLOS ONE; 2016; 11; e0149477

[1550/3481]: Blasi, Thomas; Feller, Christian; Feigelman, Justin; Hasenauer, Jan; Imhof, Axel; Theis, Fabian J.; Becker, Peter B.; Marr, Carsten; Combinatorial Histone Acetylation Patterns Are Generated by Motif-Specific Reactions; Cell Systems; 2016; 49-58


[1552/3481]: Loos, Carolin; Marr, Carsten; Theis, Fabian J.; Hasenauer, Jan; Approximate Bayesian Computation for Stochastic Single-Cell Time-Lapse Data Using Multivariate Test Statistics; Computational Methods in Systems Biology; Springer Science + Business Media; 2015

[1553/3481]: Hug, Sabine; Schmidl, Daniel; Li, Wei Bo; Greiter, Matthias B.; Theis, Fabian J.; Bayesian Model Selection Methods and Their Application to Biological ODE Systems; Uncertainty in Biology; Springer Science + Business Media; 2015

[1554/3481]: Sass, Steffen; Pitea, Adriana; Unger, Kristian; Hess, Julia; Mueller, Nikola; Theis, Fabian; MicroRNA-Target Network Inference and Local Network Enrichment Analysis Identify Two microRNA Clusters with Distinct Functions in Head and Neck Squamous Cell Carcinoma; IJMS; 2015; 16; 12; 30204-30222

[1555/3481]: Conlon, T. M.; Bartel, J.; Ballweg, K.; Gunter, S.; Prehn, C.; Krumsiek, J.; Meiners, S.; Theis, F. J.; Adamski, J.; Eickelberg, O.; Yildirim, A. O.; Metabolomics screening identifies reduced L-carnitine to be associated with progressive emphysema; Clinical Science; 2015; 130; 273-287

[1556/3481]: Preusse, Martin; Marr, Carsten; Saunders, Sita; Maticzka, Daniel; Kickert, Heiko; Backofen, Rolf; Theis, Fabian; SimiRa: A tool to identify coregulation between microRNAs and RNA-binding proteins; RNA Biology; 2015; 12; 998-1009

[1557/3481]: Müller, Sören; Raulefs, Susanne; Bruns, Philipp; Alfonso-Grunz, Fabian; Plötner, Anne; Therrmann, Rolf; Jäger, Carsten; Schlitter, Anna Melissa; Kong, Bo; Regel, Ivonne; Roth, W Kurt; Rotter, Björn; Hoffmeier, Klaus; Kah, Günter; Koch, Ina; Theis, Fabian J; Kleeff, Jörg; Winter, Peter; Michalski, Christoph W; Erratum to: Next-generation sequencing reveals novel differentially regulated mRNAs, IncRNAs, miRNAs, sRNA and a PIWIRE in pancreatic cancer; Molecular Cancer; 2015; 14


[1629/3481]: Thiemann, C.; Theis, F. J.; Grady, D.; Brune, R.; Brockmann, D.; The structure of borders in a small world; PLoS ONE; 2010; 5; 11

[1630/3481]: Theis, F. J.; Neher, R.; Zeug, A.; Blind decomposition of spectral imaging microscopy: A study on artificial and real test data; 548-556; Adali, T.; al., et; Springer; 2009

[1631/3481]: Theis, F. J.; Müller, N. S.; Plant, C.; Böhm, C.; Robust second-order source separation identifies experimental responses in biomedical imaging; Springer; 2010


[1633/3481]: Theis, F. J.; Meyer- Bäse, A.; Biomedical signal analysis: Contemporary methods and applications; MIT Press; 2010

[1634/3481]: Theis, F. J.; Latif, N.; Wong, P.; Frishman, D.; Complex principal component and correlation structure of 16 yeast genomic variables; Mol. Biol. Evol.; 2011; 28; 9; 2501-2512


[1636/3481]: Theis, F. J.; Cason, T. P.; Absil, P. A.; Soft dimension reduction for ICA by joint diagonalization on the Stiefel manifold; 354-361; Adali, T.; al., et; Springer; 2009


[1638/3481]: Theis, F. J.; Bayesian fuzzy clustering of colored graphs; Springer; 2012

[1639/3481]: Theis, F. J.; Colored subspace analysis: Dimension reduction based on a signal's autocorrelation structure; IEEE Trans. Circuits Syst. I-Regul. Pap.; 2010; 57; 7; 1463-1474

[1640/3481]: Strasser, M.; Theis, F. J.; Marr, C.; Stability and multiatractor dynamics of a toggle switch based on a two-stage model of stochastic gene expression; Biophys. J.; 2012; 102; 1; 19-29

[1641/3481]: Sterz, K.; Scherer, G.; Krumsiek, J.; Theis, F. J.; Ecker, J.; Identification and quantification of 1-hydroxybutene-2-yl mercapturic acid in human urine by UPLC- HILIC-MS/MS as a novel biomarker for 1,3-butadiene exposure; Chem. Res. Toxicol.; 2012; 25; 8; 1565-1567


[1648/3481]: Sass, S.; Büttner, F.; Müller, N. S.; Theis, F. J.; A modular framework for gene set analysis integrating multilevel omics data; Nucleic Acids Res.; 2013; 41; 21; 9622-9633


[1650/3481]: Ruepp, A.; Kowarsch, A.; Schmidl, D.; Buggenthin, D.; Brauner, B.; Dunger, I.; Fobo, G.; Frishman, G.; Montrone, C.; Theis, F. J.; PhenomiR: A knowledgebase for microRNA expression in diseases and biological processes; Genome Biol.; 2010; 11; 1

[1651/3481]: Rinck, A.; Preusse, M.; Laggerbauer, B.; Lickert, H.; Engelhardt, S.; Theis, F. J.; The human transcriptome is enriched for miRNA-binding sites located in cooperativity-permitting distance; RNA Biol.; 2013; 10; 7; 1125-1135


[1653/3481]: Rickert, D.; Fricker, M.; Lavrik, I. N.; Theis, F. J.; Systematic complexity reduction of signaling models and application to a CD95 signaling model for apoptosis; 57-84; Lavrik, I. N.; Springer; 2013


[1657/3481]: Plant, C. C.; Mai Thai, S.; Shao, J.; Theis, F. J.; Meyer-Bäse, A.; Böhm, C.; Measuring non-Gaussianity by phi-transformed and fuzzy histograms; Advances in Artificial Neural Systems; 2012; 2012

[1658/3481]: Plant, C.; Theis, F. J.; Meyer-Bäse, A.; Böhm, C.; Information-theoretic model selection for independent components; Springer; 2010


[1660/3481]: Peng, C.; Li, N.; Ng, Y. K.; Zhang, J.; Meier, F.; Theis, F. J.; Merkenschlager, M.; Chen, W.; Wurst, W.; Prakash, N.; A unilateral negative feedback loop between miR-200 microRNAs and Sox2/E2F3 controls neural progenitor cell-cycle exit and differentiation; J. Neurosci.; 2012; 32; 38; 13292-13308

[1661/3481]: Nordhausen, K.; Gutch, H. W.; Oja, H.; Theis, F. J.; Joint diagonalization of several scatter matrices for ICA; Springer; 2012

[1662/3481]: Neher, R. A.; Mitkovski, M.; Kirchhoff, F.; Neher, E.; Theis, F. J.; Zeug, A.; Blind source separation techniques for the decomposition of multiply labeled fluorescence images; Biophys. J.; 2009; 96; 9; 3791-3800

[1663/3481]: Müller, N.; Krumsiek, J.; Theis, F. J.; Böhm, C.; Meyer-Bäse, A.; Gaussian graphical modeling reveals specific lipid correlations in glioblastoma cells; SPIE; 2011

[1685/3481]: Kreuzpointner, L.; Simon, P.; Theis, F. J.; The ad coefficient as a descriptive measure of the within-group agreement of ratings; Brit. J. Math. Stat. Psychol.; 2010; 63; 2; 341-360

[1686/3481]: Kowarsch, A.; Preusse, M.; Marr, C.; Theis, F. J.; miTALOS: Analyzing the tissue-specific regulation of signaling pathways by human and mouse microRNAs; RNA; 2011; 17; 5; 809-819


[1688/3481]: Kowarsch, A.; Blöchl, F.; Bohl, S.; Saile, M.; Gretz, N.; Klingmüller, U.; Theis, F. J.; Knowledge-based matrix factorization temporally resolves the cellular responses to IL-6 stimulation; BMC Bioinformatics; 2010; 11


[1695/3481]: Illner, K.; Fuchs, C.; Theis, F. J.; Blind source separation using latent gaussian graphical models; Tampere International Center for Signal Processing; 2012

[1696/3481]: Hug, S.; Theis, F. J.; Bayesian inference of latent causes in gene regulatory dynamics; Springer; 2012


[1699/3481]: Hock, S.; Hasenauer, J.; Theis, F. J.; Modeling of 2D diffusion processes based on microscopy data: Parameter estimation and practical identifiability analysis; Biomed Central; 2013

[1724/3481]: Blöchl, F.; Theis, F. J.; Estimating hidden influences in metabolic and gene regulatory networks; 387-394; Adali, T.; al., et; Springer; 2009
[1726/3481]: Blöchl, F.; Kowarsch, A.; Theis, F. J.; Second-order source separation based on prior knowledge realized in a graph model; Springer; 2010
[1727/3481]: Blöchl, F.; Hartesperger, M. L.; Stümpflen, V.; Theis, F. J.; Uncovering the structure of heterogeneous biological data: Fuzzy graph partitioning in the k-partite setting; Ges. f. Inform.; 2010
[1728/3481]: Baskaran, T.; Blöchl, F.; Brück, T.; Theis, F. J.; The Heckscher-Ohlin model and the network structure of international trade; Int. Rev. Econom. Finance; 2011; 20; 2; 135-145


[1736/3481]: von Toerne, Christine; Laimighofer, Michael; Achenbach, Peter; Beyerlein, Andreas; de las Heras Gala, Tonia; Krumsieck, Jan; Theis, Fabian J.; Ziegler, Anette G.; Hauck, Stefanie M.; Peptide serum markers in islet autoantibody-positive diabetes; Bioinformatics; 2016; 60; 2; 287-295
[1738/3481]: Feigelman, Justin; Ganscha, Stefan; Hasnauer, Michael; Filipczyk, Adam; Schroeder, Timm; Theis, Fabian J.; Marr, Carsten; Claassen, Manfred; Analysis of Cell Lineage Trees by Exact Bayesian Inference Identifies Negative Autoregulation of Nanog in Mouse Embryonic Stem Cells; Cell Systems; 2016; 3; 5; 480-490.e13
[1739/3481]: Fröhlich, Fabian; Theis, Fabian J.; Rädler, Joachim O.; Hasenauer, Jan; Parameter estimation for dynamical systems with discrete events and logical operations; Bioinformatics; 2016; btw764
[1740/3481]: Jagiella, Nick; Rickert, Dennis; Theis, Fabian J.; Hasenauer, Jan; Parallelization and High-Performance Computing Enables Automated Statistical Inference of Multi-scale Models; Cell Systems; 2017; 4; 2; 194-206.e9
[1758/3481]: Stojcheva, Nina; Schechtmann, Gennadi; Sass, Steffen; Roth, Patrick; Florea, Ana-Maria; Stefanski, Anja; Stühler, Kai; Wolter, Marietta; Müller, Nikola S.; Theis, Fabian J.; Weller, Michael; Reifenberger, Guido; Happold, Caroline; MicroRNA-138 promotes acquired alkylator resistance in glioblastoma by targeting the Bcl-2-interacting mediator BIM; Oncotarget; 2016; 7; 11; 12937-12950

[1759/3481]: Huypens, Peter; Sass, Steffen; Wu, Moya; Dyckhoff, Daniela; Tschöp, Matthias; Theis, Fabian; Marschall, Susan; de Angelis, Martin Hrab; Beckers, Johannes; Epigenetic germ line inheritance of diet-induced obesity and insulin resistance; Nature Genetics; 2016; 48; 5; 497-499

[1760/3481]: Geissen, Eva-Maria; Hasenauer, Jan; Heinrich, Stephanie; Hauf, Silke; Theis, Fabian J.; Radde, Nicole E.; MEMO: multi-experiment mixture model analysis of censored data; Bioinformatics; 2016; 32; 16; 2464-2472

[1761/3481]: Garzorz-Stark, Natalie; Krause, Linda; Lauffer, Felix; Atchenan, Anne; Thomas, Jenny; Stark, Sebastian P.; Franz, Regina; Weidinger, Stephan; Balato, Anna; Mueller, Nikola S.; Theis, Fabian J.; Ring, Johannes; Schmidt-Weber, Carsten B.; Biedermann, Tilo; Eyerich, Stefanie; Eyerich, Kilian; A novel molecular disease classifier for psoriasis and eczema; Experimental Dermatology; 2016; 25; 10; 767-774

[1762/3481]: Krause, Linda; Mourantchanian, Vagkan; Brockow, Knut; Theis, Fabian J.; Schmidt-Weber, Carsten B.; Knapp, Bettina; Mueller, Nikola S.; Eyerich, Stefanie; A computational model to predict severity of atopic eczema from 30 serum proteins; Journal of Allergy and Clinical Immunology; 2016; 138; 4; 1207-1210.e2

[1763/3481]: Hilsenbeck, Oliver; Schwarzfischer, Michael; Skylaki, Stavrula; Schaubberger, Bernhard; Hoppe, Philipp S.; Loeffler, Dirk; Kokkalariis, Konstantinos D; Hastreiter, Simon; Skylaki, Elena; Filipczyk, Adam; Strasser, Michael; Buggenthin, Felix; Feigelman, Justin S; Krumsiek, Jan; van den Berg, Adrianus J J; Endele, Max; Etzrodt, Martin; Marr, Carsten; Theis, Fabian J; Schroeder, Timm; Software tools for single-cell tracking and quantification of cellular and molecular properties; Nature Biotechnology; 2016; 34; 7; 703-706

[1764/3481]: Senis, Elena; Mockenhaupt, Stefan; Rupp, Daniel; Bauer, Tobias; Paramasivam, Nagarajan; Knapp, Bettina; Gronych, Jan; Grosse, Stefanie; Windisch, Marc P.; Schmidt, Florian; Theis, Fabian J.; Eils, Roland; Lichter, Peter; Schlesner, Matthias; Bartenschlager, Ralf; Grimm, Dirk; TALEN/CRISPR-mediated engineering of a promotorless anti-viral RNAi hairpin into an endogenous miRNA locus; Nucleic Acids Research; 2016; 45; 1; e3-e3

[1765/3481]: Kondofersky, Ivan; Theis, Fabian J.; Fuchs, Christiane; Inferring catalysis in biological systems; IET Systems Biology; 2016; 10; 6; 210-218

[1766/3481]: Sacher, A.; Theis. F. J.; Von lernfähigen Maschinen lernen; Laborjournal; 2016; 7-8; 59-61

[1767/3481]: Much, Daniela; Beyerlein, Andreas; Kindt, Alida; Krumsiek, Jan; Stückler, Ferdinand; Rossbauer, Michaela; Hofelich, Anna; Wiesenäcker, David; Hivner, Susanne; Herbst, Melanie; Römisch-Margl, Werner; Prehn, Cornelia; Adamski, Jerzy; Kastenmüller, Gabi; Theis, Fabian; Ziegler, Anette-G.; Hummel, Sandra; Lactation is associated with altered metabolomic signatures in women with gestational diabetes; Diabetologia; 2016; 59; 10; 2193-2202

[1768/3481]: Kong, Bo; Bruns, Philipp; Behler, Nora A; Chang, Ligong; Schlitter, Anna Melissa; Cao, Jing; Gewies, Andreas; Ruland, Jürgen; Fritzsche, Sina; Valkovskaya, Nataliya; Jian, Ziyong; Regel, Ivonne; Raulfes, Susanne; Irmler, Martin; Beckers, Johannes; Fries, Helmut; Erkan, Mert; Mueller, Nikola S; Roth, Susanne; Hackert, Thilo; Esposito, Irene; Theis, Fabian J; Kleeff, Jörg; Michalski, Christoph W; Dynamic landscape of pancreatic carcinogenesis reveals early molecular networks of malignancy; Gut; 2016; gutjnl-2015-310913

[1769/3481]: Hoppe, Philipp S.; Schwarzfischer, Michael; Loeffler, Dirk; Kokkalariis, Konstantinos D.; Hilsenbeck, Oliver; Moritz, Nadine; Endele, Max; Filipczyk, Adam; Gambardella, Adriana; Ahmed, Nouraiz; Etzrodt, Martin; Couto, Daniel L.; Rieger, Michael A.; Marr, Carsten; Strasser, Michael K.; Schaubberger, Bernhard; Burtscher, Ingo; Ermakova, Olga; Bürger, Antje; Lickert, Heiko; Nerlov, Claus; Theis, Fabian J.; Schroeder, Timm; Early myeloid lineage choice is not initiated by random PU.1 to GATA1 protein ratios; Nature; 2016; 535; 7611; 299-302

[1770/3481]: Haghverdi, Laleh; Büttner, Maren; Wolf, F Alexander; Buettner, Florian; Theis, Fabian; J; Diffusion pseudotime robustly reconstructs lineage branching; Nature Methods; 2016; 13; 10; 845-848

[1771/3481]: Frölich, Fabian; Thomas, Philipp; Kazeroonian, Atefeh; Theis, Fabian J.; Grima, Ramon; Hasenauer, Jan; Inference for Stochastic Chemical Kinetics Using Moment Equations and System Size Expansion; PLOS Computational Biology; 2016; 12; 7; e1005030

[1772/3481]: Fiedler, Anna; Raeth, Sebastian; Theis, Fabian J.; Hausser, Angelika; Hasenauer, Jan; Tailored parameter optimization methods for ordinary differential equation models with steady-state constraints; BMC Systems Biology; 2016; 10; 1
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller) > Publications


[1789/3481]: Sánchez-Garduño, Faustino; Pérez-Velázquez, Judith; Reactive-Diffusive-Advective Traveling Waves in a Family of Degenerate Nonlinear Equations; The Scientific World Journal; 2016; 2016; 1-21

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller) > Publications > 2013

[1790/3481]: Uecke, Hannes; Müller, Johannes; Hense, Burkhard A.; Individual-Based Model for Quorum Sensing with Background Flow; Bulletin of Mathematical Biology; 2014; 76; 1727-1746


[1791/3481]: Grote, J.; Krysciak, D.; Schorn, A.; Dahke, R. I.; Soonvald, L.; Muller, J.; Hense, B. A.; Schwarzfischer, M.; Sauter, M.; Schmeisser, C.; Streit, W. R.; Evidence of Autoinducer-Dependent and -Independent Heterogeneous Gene Expression in Sinorhizobium fredii NGR234; Applied and Environmental Microbiology; 2014; 80; 15; 5572-5582

[1792/3481]: Müller, J.; Hense, B.A.; Marozava, S.; Kuttrler, Ch.; Meckenstock, R.U.; Model selection for microbial nutrient uptake using a cost-benefit approach; Mathematical Biosciences; 2014; 255; 52-70

[1793/3481]: Roselius, Louisa; Langemann, Dirk; Müller, Johannes; Hense, Burkhard A.; Filges, Stefan; Jahn, Dieter; Münch, Richard; Modelling and analysis of a gene-regulatory feed-forward loop with basal expression of the second regulator; Journal of Theoretical Biology; 2014; 363; 290-299

[1794/3481]: Kohler, Dominic; Müller, Johannes; Wever, Ulz; Cellular Probabilistic Automata---A Novel Method for Uncertainty Propagation; SIAM/ASA Journal on Uncertainty Quantification; 2014; 2; 1; 29-54


[1795/3481]: Falkinger, Marita; Schell, Stefan; Müller, Johannes; Wilkens, Jan J.; Prioritized optimization in intensity modulated proton therapy; Zeitschrift für Medizinische Physik; 2012; 22; 1; 21-28

[1796/3481]: Dräxl, Stephan; Müller, Johannes; Li, Wei B.; Michalke, Bernhard; Scherb, Hagen; Hense, Burkhard A.; Tschiersch, Jochen; Kanter, Ulrike; Schäffner, Anton R.; Caesium accumulation in yeast and plants is selectively repressed by loss of the SNARE Sec22p/SEC22; Nature Communications; 2013; 4; 2092

[1797/3481]: Onyango, Nelson Owuor; Müller, Johannes; Determination of optimal vaccination strategies using an orbital stability threshold from periodically driven systems; Journal of Mathematical Biology; 2014; 68; 3; 763-784


[1798/3481]: Falkinger, Marita; Schell, Stefan; Müller, Johannes; Wilkens, Jan J.; Prioritized optimization in intensity modulated proton therapy; Zeitschrift für Medizinische Physik; 2012; 22; 1; 21-28

[1799/3481]: Meyer, Andrea; Megerle, Judith A.; Kuttler, Christina; Müller, Johannes; Aguilar, Claudio; Eberl, Leo; Hense, Burkhard A.; Rädler, Joachim O; Dynamics of AHL mediated quorum sensing under flow and non-flow conditions; Physical Biology; 2012; 9; 2; 026007

[1800/3481]: Henkel, A.; Müller, J.; Pötzsche, C.; Modeling the spread of Phytophthora; Journal of Mathematical Biology; 2012; 65; 6-7; 1359-1385

[1801/3481]: Müller, Johannes; Uecker, Hannes; Approximating the dynamics of communicating cells in a diffusive medium by ODEs—homogenization with localization; Journal of Mathematical Biology; 2013; 67; 5; 1023-1065

[1802/3481]: Hense, Burkhard A.; Müller, Johannes; Kuttler, Christina; Hartmann, Anton; Spatial Heterogeneity of Autoinducer Regulation Systems; Sensors; 2012; 12; 4; 4156-4171

- page 84 -

[1803/3481]: Stavropoulou, Faidra; Müller, Johannes; A polynomial chaos based Bayesian approach for on-line parameter estimation and control; 1391-1396; 2011 IEEE International Symposium on Computer-Aided Control System Design (CACSD); Institute of Electrical and Electronics Engineers; 2011

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller) > Publications > 2010

[1804/3481]: Fekete, Agnes; Kuttler, Christina; Rothboller, Michael; Hense, Burkhard A.; Fischer, Doreen; Buddrus-Schiemann, Katharina; Lucio, Marianna; Müller, Johannes; Schmitt-Kopplin, Philippe; Hartmann, Anton; Dynamic regulation of N-acetyl-homoserine lactone production and degradation in Pseudomonas putida IsoF; Dynamic regulation of N-acetyl-homoserine lactone production and degradation in Pseudomonas putida IsoF; FEMS Microbiology Ecology; 2010; 72; 1; 22-34
[1805/3481]: Falkinger, M.; Schell, S.; Müller, J.; Wilkens, J. J.; Sequentielle Optimierung für die intensitätsmodulierte Protonentherapie; 78-81; Medizinische Physik 2010; DGMP-Tagungsband; 2010
[1806/3481]: Frederick, M.; Kuttler, C.; Hense, B.A.; Müller, J.; Eberl, H.J.; A mathematical model of quorum sensing in patchy biofilm communities with slow background flow; Canadian Applied Mathematics Quarterly; 2010; 18; 3; 267-298


[1807/3481]: Müller, Johannes; Spandl, Christoph; Embeddings of dynamical systems into cellular automata; Ergodic Theory and Dynamical Systems; 2009; 29; 1; 165-177
[1808/3481]: Müller, Johannes; Spandl, Christoph; A Curtis–Hedlund–Lyndon theorem for Besicovitch and Weyl spaces; Theoretical Computer Science; 2009; 410; 38-40; 3606-3615
[1809/3481]: Zeiser, Stefan; Franz, U.; Müller, Johannes; Liebscher, Volkmar; Hybrid Modeling of Noise Reduction by a Negatively Autoregulated System; Bulletin of Mathematical Biology; 2009; 71; 4; 1006-1024
[1810/3481]: Efendiev, Messoud; Müller, Johannes; Classification of Existence and Non-Existence of Running Fronts in Case of Fast Diffusion; Journal of Advanced Mathematics and Applications; 2009; 19; 285-293


[1811/3481]: Müller, Johannes; Brandt, Stefan; Mayerhofer, Katrin; Tjardes, Thorsten; Maegele, Marc; Tolerance and threshold in the extrinsic coagulation system; Mathematical Biosciences; 2008; 211; 2; 226-254
[1812/3481]: Müller, Johannes; Kuttler, Christina; Hense, Burkhard A.; Sensitivity of the quorum sensing system is achieved by low pass filtering; Biosystems; 2008; 92; 1; 76-81
[1813/3481]: Stolte, Thomas; Hösel, Volker; Müller, Johannes; Speicher, Michael; Modeling Clonal Expansion from M-FISH Experiments; Journal of Computational Biology; 2008; 15; 2; 221-230
[1814/3481]: Müller, Johannes; Kuttler, Christina; Hense, Burkhard A.; Zeiser, Stefan; Liebscher, Volkmar; Transcription, intercellular variability and correlated random walk; Mathematical Biosciences; 2008; 216; 1; 30-39
[1815/3481]: Hense, B. A.; Kuttler, C.; Müller, J.; Rothballer, M.; Hartmann, A.; Kreft, J. U.; Efficiency sensing - was messen Autoinduktoren wirklich?; BLOspektrum; 2008; 1; 18-21


[1816/3481]: Hadeler, K.P.; Müller, J.; Optimal harvesting and optimal vaccination; Mathematical Biosciences; 2007; 206; 2; 249-272

[1831/3481]: Hadeler, K. P.; Müller, J.; Dynamical Systems of Population Dynamics; 311-332; Ergodic Theory, Analysis and Efficient Simulation of Dynamical Systems; Fielder, Berndt; Springer; 1999

[1832/3481]: Müller, Johannes; Scaling Methods and Approximative Equations for Homogeneous Reaction—Diffusion Systems and Applications to Epidemics; Journal of Nonlinear Science; 1999; 9; 2; 149-168

[1833/3481]: Müller, Johannes; Optimal vaccination patterns in age-structured populations; SIAM Journal on Applied Mathematics; 1999; 59; 1; 222-241


[1834/3481]: Hadeler, K. P.; Müller, J.; The effects of vaccination on sexually transmitted disease in heterosexual populations; 251-278; Mathematical Population Dynamics: Proceedings of the third International Conference; Wuerz Publishing Ltd.; 1993

[1835/3481]: Hadeler, K. P.; Müller, J.; Vaccination in age-structured populations II: Optimal vaccination strategies; 102-114; Models for Infectious Human Diseases: Their Structure and Relation to Data; Isham, Valerie; Medley, Graham; Cambridge University Press; 1993

[1836/3481]: Hadeler, K. P.; Müller, J.; Vaccination in age-structured populations I: The reproduction number; 90-101; Models for Infectious Human Diseases: Their Structure and Relation to Data; Isham, Valerie; Medley, Graham; Cambridge University Press; 1993

[1837/3481]: Müller, Johannes; Optimal vaccination strategies — for whom?; Mathematical Biosciences; 1997; 139; 2; 133-154

[1838/3481]: Müller, Johannes; Hillen, Thomas; Modulation equations and parabolic limits of reaction random-walk systems; Mathematical Methods in the Applied Sciences; 1998; 21; 13; 1207-1226


[1839/3481]: Stavropoulou, Faidra; Müller, Johannes; Parametrization of Random Vectors in Polynomial Chaos Expansions via Optimal Transportation; SIAM Journal on Scientific Computing; 2015; 37; A2535-A2557

[1840/3481]: Kohler, Dominic; Marzouk, Youssef M.; Müller, Johannes; Wever, Ulz; A new network approach to Bayesian inference in partial differential equations; International Journal for Numerical Methods in Engineering; 2015; 104; 313-329

[1841/3481]: Cui, H.; Hense, B.A.; Müller, J.; Schröder, P.; Short term uptake and transport process for metformin in roots of Phragmites australis and Typha latifolia; Chemosphere; 2015; 134; 307-312

[1842/3481]: Kohler, D.; Müller, J.; Wever, U.; Cellular non-deterministic automata and partial differential equations; Physica D: Nonlinear Phenomena; 2015; 311-312; 1-16

[1843/3481]: Münch, Karin M.; Müller, Johannes; Wienecke, Sarah; Bergmann, Simone; Heyber, Steffi; Biedendieck, Rebekka; Münch, Richard; Jahn, Dieter; Polar Fixation of Plasmids during Recombinant Protein Production in Bacillus megaterium Results in Population Heterogeneity; Applied and Environmental Microbiology; 2015; 81; 17; 5976-5986

[1844/3481]: Müller, Johannes; Kuttler, Christina; Methods and Models in Mathematical Biology; Springer Berlin Heidelberg; 2015

[1845/3481]: Matur, Meltem Gölgeli; Müller, Johannes; Kuttler, Christina; Hense, Burkhard A.; An Approximative Approach for Single Cell Spatial Modeling of Quorum Sensing; Journal of Computational Biology; 2015; 22; 3; 227-235

[1846/3481]: Müller, Johannes; Jiang, Hengrui; Graphical limit sets for general cellular automata; Theoretical Computer Science; 2015; 580; 14-27

[1847/3481]: Hense, B. A.; Kuttler, Ch.; Müller, J.; Functionality of autoinducer systems in complex environments; 83-103; The Physical Basis of Bacterial Quorum Communication; Hagen, Stepen J.; Springer;

[1848/3481]: Müller, Johannes; Koopmann, Bendix; The effect of delay on contact tracing; Mathematical Biosciences; 2016; 282; 204-214

[1849/3481]: Nuss, Aaron Mischa; Schuster, Franziska; Roselius, Louisa; Klein, Johannes; Bücker, René; Herbst, Katharina; Heroven, Ann Kathrin; Pisano, Fabio; Wittmann, Christoph; Münch, Richard; Müller, Johannes; Jahn, Dieter; Dersch, Petra; A Precise Temperature-Responsive Bistable Switch Controlling Yersinia Virulence; PLOS Pathogens; 2016; 12; 12; e1006091

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller) > Publications > 2017

[1850/3481]: Koopmann, Bendix; Müller, Johannes; Tellier, Aurélien; Živković, Daniel; Fisher–Wright model with deterministic seed bank and selection; Theoretical Population Biology; 2017; 114; 29-39

[1851/3481]: Hadeler, Karl-Peter; Müller, Johannes; Cellular Automata: Analysis and Applications; Springer International Publishing; 2017

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Mathematische Methoden der Biochemie und Molekularbiologie (Prof. Müller) > Theses

[1852/3481]: Müller, Johannes; The Mathematics of Infection; 2000

[1853/3481]: Müller, Johannes; Optimal vaccination patterns in age structured populations; 1994


[1854/3481]: Müller, Johannes; Contact tracing and stochastic trees; Oberwolfach Reports; 2004

[1855/3481]: Müller, Johannes; Kompartementmodelle im PET; 209-256; Beiträge zur biomedizinischen Bildgebung mit einem Seitenblick auf Molecular Imaging; Winkler, G.; GSF-Forschungszentrum; 2004

[1856/3481]: Kanz, J.; Waldmann, J.; Landstorfer, F. M.; Lang, F.; Müller, J., Hadeler, K. P.; Einfluß von hohen GHz-Signalen auf das vegetative Nervensystem; 2003

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Peer-Reviewed Publications


[1857/3481]: Harris, Ian R.; Pauler, Donna K.; Locally quadratic log likelihood and data-based transformations; Communications in Statistics - Theory and Methods; 1992; 21; 3; 637-646


[1858/3481]: Sweeney, J. A.; Clementz, B. A.; Escobar, M. D.; Li, S.; Pauler, D. K.; Haas, G. L.; Mixture analysis of pursuit eye-tracking dysfunction in schizophrenia; Biological Psychiatry; 1993; 34; 5; Sep; 331--340


[1859/3481]: Pauler, D. K.; Escobar, M. D.; Sweeney, J. A.; Greenhouse, J.; Mixture models for eye-tracking data: a case study; Statistics in Medicine; 1996; 15; 13; Jul; 1365--1376
[1888/3481]: Yildiz-Yesiloglu, A.; Ankerst, D. P.; Review of 1H magnetic resonance spectroscopy findings in major depressive disorder: a meta-analysis; Psychiatry Research; 2006; 147; 1; Jun; 1--25


[1890/3481]: Thompson, I. M.; Chi, C.; Ankerst, D. P.; Goodman, P. J.; Tangen, C. M.; Lippman, S. M.; Lucia, M. S.; Parnes, H. L.; Coltman, C. A.; Effect of finasteride on the sensitivity of PSA for detecting prostate cancer; Journal of the National Cancer Institute; 2006; 98; 16; Aug; 1128--1133

[1891/3481]: Parekh, D. J.; Ankerst, D. P.; Higgins, B. A.; Hernandez, J.; Canby-Hagino, E.; Brand, T.; Troyer, D. A.; Leach, R. J.; Thompson, I. M.; External validation of the Prostate Cancer Prevention Trial risk calculator in a screened population; Urology; 2006; 68; 6; Dec; 1152--1155

[1892/3481]: Ankerst, D. P.; Thompson, I. M.; Sensitivity and specificity of prostate-specific antigen for prostate cancer detection with high rates of biopsy verification; Archivio Italiano di Urologia e Andrologia; 2006; 78; 4; Dec; 125--129

[1893/3481]: Ankerst, D. P.; Thompson, I. M.; Merging digital rectal exam, family history, age and prostate-specific antigen to create a decision-making tool; Archivio Italiano di Urologia e Andrologia; 2006; 78; 4; Dec; 143--146

[1894/3481]: Ankerst, D. P.; Thompson, I. M.; New answers from the Prostate Cancer Prevention Trial on the chemoprevention of prostate cancer; Archivio Italiano di Urologia e Andrologia; 2006; 78; 4; Dec; 154--156

[1895/3481]: Markland, A. D.; Thompson, I. M.; Ankerst, D. P.; Higgins, B.; Kraus, S. R.; Lack of disparity in lower urinary tract symptom severity between community-dwelling non-Hispanic white, Mexican-American, and African-American men; Urology; 2007; 69; 4; Apr; 697--702

[1896/3481]: Thompson, I. M.; Ankerst, D. P.; Prostate-specific antigen in the early detection of prostate cancer; Canadian Medical Association Journal; 2007; 176; 13; Jun; 1853--1858

[1897/3481]: Moinpour, C. M.; Darke, A. K.; Donaldson, G. W.; Thompson, I. M.; Langley, C.; Ankerst, D. P.; Patrick, D. L.; Ware, J. E.; Ganz, P. A.; Shumaker, S. A.; Lippman, S. M.; Coltman Jr., C. A.; Longitudinal analysis of sexual function reported by men in the Prostate Cancer Prevention Trial; Journal of the National Cancer Institute; 2007; 99; 13; Jul; 1025--1035


[1900/3481]: Reed, A.; Ankerst, D. P.; Pollock, B. H.; Thompson, I. M.; Parekh, D. J.; Current age and race adjusted prostate specific antigen threshold values delay diagnosis of high grade prostate cancer; Journal of Urology; 2007; 178; 5; Nov; 1929--1932

[1901/3481]: Bowen, D. J.; Fann, J. R.; Andersen, M. R.; Rhew, I. C.; Gralow, J. R.; Lewis, F. M.; Hunt, J. R.; Palomo, B.; Moinpour, C. M.; Ankerst, D. P.; Recruiting patients with breast cancer and their families to behavioral research in the post-HIPAA period; Oncology Nursing Forum; 2007; 34; 5; Sep; 1049--1054


[1904/3481]: Parekh, D. J.; Ankerst, D. P.; Troyer, D.; Srivastava, S.; Thompson, I. M.; Biomarkers for prostate cancer detection; Journal of Urology; 2007; 178; 6; Dec; 2252--2259
[1905/3481]: Canby-Hagino, E.; Hernandez, J.; Brand, T. C.; Troyer, D. A.; Higgins, B.; Ankerst, D. P.; Thompson, I. M.; Leach, R. J.; Parekh, D. J.; Prostate cancer risk with positive family history, normal prostate examination findings, and PSA less than 4.0 ng/mL; Urology; 2007; 70; 4; Oct; 748--752

[1906/3481]: Boeck, S.; Ankerst, D. P.; Heinemann, V.; The role of adjuvant chemotherapy for patients with resected pancreatic cancer: systematic review of randomized controlled trials and meta-analysis; Oncology; 2007; 72; 314--321


[1907/3481]: Miyamoto, RK; Chabi, A; Johnson, DA; Ankerst, DP; Thompson, IM; Rozanski, TA; Complicated cataract surgery in patients receiving alpha blockers for benign prostatic hyperplasia; UroToday International Journal; 2008; 1


[1909/3481]: Yiildiz, A.; Guleryuz, S.; Ankerst, D. P.; Ongur, D.; Renshaw, P. F.; Protein kinase C inhibition in the treatment of mania: a double-blind, placebo-controlled trial of tamoxifen; Archives of General Psychiatry; 2008; 65; 3; Mar; 255--263

[1910/3481]: Rhodes, E. C.; Johnson-Pais, T. L.; Singer, F. R.; Ankerst, D. P.; Bruder, J. M.; Wisdom, J.; Hoon, D. S. B.; Lin, E.; Bone, H. G.; Simcic, K. J.; Leach, R. J.; Sequestosome 1 (SQSTM1) mutations in Paget's disease of bone from the United States; Calcified Tissue International; 2008; 82; 4; Apr; 271--277

[1911/3481]: Thompson, I. M.; Tangen, C. M.; Ankerst, D. P.; Chi, C.; Lucia, M. S.; Goodman, P.; Parnes, H.; Coltinman Jr., C. A.; The performance of prostate specific antigen for predicting prostate cancer is maintained after a prior negative prostate biopsy; Journal of Urology; 2008; 180; 2; Aug; 544--547

[1912/3481]: Reed, A. B.; Ankerst, D. P.; Leach, R. J.; Vipraio, G.; Thompson, I. M.; Parekh, D. J.; Total prostate specific antigen stability confirmed after long-term storage of serum at -80C; Journal of Urology; 2008; 180; 2; Aug; 534--537

[1913/3481]: Thompson, I. M.; Ankerst, D. P.; Etzioni, R.; Wang, T.; It's time to abandon an upper limit of normal for prostate specific antigen: assessing the risk of prostate cancer; Journal of Urology; 2008; 180; 4; Oct; 1219--1222

[1914/3481]: Ankerst, D. P.; Groskopf, J.; Day, J. R.; Blase, A.; Rittenhouse, H.; Pollock, B. H.; Tangen, C.; Parekh, D.; Leach, R. J.; Thompson, I.; Predicting prostate cancer risk through incorporation of prostate cancer gene 3; Journal of Urology; 2008; 180; 4; Oct; 1303--1308


[1916/3481]: Parekh, A. D.; Thomas, J. C.; Trusler, L.; Ankerst, D. P.; Deshpande, J. K.; Adams, M. C.; Pope 4th, J. C.; Brock 3rd, J. W.; Prospective evaluation of health related quality of life for pediatric patients with ureteropelvic junction obstruction; Journal of Urology; 2008; 180; 5; Nov; 2171--2175

[1917/3481]: Taylor, J. M. G.; Ankerst, D. P.; Andridge, R. R.; Validation of biomarker-based risk prediction models; Clinical Cancer Research; 2008; 14; 19; Oct; 5977--5983

[1918/3481]: Proust-Lima, C.; Taylor, J. M.; Williams, S. G.; Ankerst, D. P.; Liu, N.; Kestin, L. L.; Bae, K.; Sandler, H. M.; Determinants of change in prostate-specific antigen over time and its association with recurrence after external beam radiation therapy for prostate cancer in five large cohorts; International Journal of Radiation Oncology, Biology, Physics; 2008; 72; 3; Nov; 782--791

[1919/3481]: Shepherd, B. E.; Redman, M. W.; Ankerst, D. P.; Does Finasteride Affect the Severity of Prostate Cancer? A Causal Sensitivity Analysis; Journal of the American Statistical Association; 2008; 103; 484; Dec; 1392--1404


[1920/3481]: Ankerst, DP; Diepolder, H; Horster, S; Topical treatment of anogenital human papillomavirus infection in male patients; Future Virology; 2009; 4; 6; 531-541

- page 92 -
[1996/3481]: Thompson, IM; Ankerst DP; World Journal of Urology; Springer; 2012

[1997/3481]: Ankerst, DP; Tangen, CM; Thompson IM; Prostate Cancer Screening, 2nd edition; Humana Press; 2009


[1999/3481]: Gatsonis, C; Carriquiry, A; Gelman, A; Higdon, D; Kass, RE; Pauler, DK; Verdinelli, I; Case Studies in Bayesian Statistics Vol. VI. Lecture Notes in Statistics 167; Springer; 2002

[2000/3481]: Pauler, DK; Discussion of “Quantifying Surprise in the Data and Model Verification” by MJ Bayarri and JO Berger; 70-72; Bayesian Statistics 6; Bernardo, JM; Berger, JO; Dawid, AP; Smith, AFM; Clarendon Press; 1999

[2001/3481]: Pauler, DK; Wakefield, JC; Modeling and Implementation Issues in Bayesian Meta-Analysis; 205 - 230; Bayesian Meta-Analysis; Stangl, D; Berry, D; Marcel-Dekker; 2000

[2002/3481]: Pauler, DK; Hardin, J; Faulkner, J; Leblanc, M; Crowley, JJ; Survival Analysis with Gene Expression Arrays; 675 - 688; Handbook of Statistics Vol. 23; Rao, CR; Balakrishnan, N; Elsevier North Holland; 2004


[2004/3481]: Pauler, DK; Bayes Factors; 301 - 303; Encyclopedia of Biostatistics, 2nd Edition, Vol. 1; Armitage, P; Colton, T; John Wiley & Sons; 2005

[2005/3481]: Hsu, L; Faulkner, JR; Grove, D; Ankerst, DP; Some practical considerations for analysis of spotted microarray data; 383 - 394; Handbook of statistics in clinical oncology, 2nd edition; JC Crowley, DP Ankerst; Chapman & Hall / CRC Taylor & Francis Group; 2006

[2006/3481]: Ankerst, DP; Finkelstein, DM; Clinical monitoring based on joint models for longitudinal biomarkers and event times; 397 - 418; Handbook of statistics in clinical oncology, 2nd edition; JC Crowley, DP Ankerst; Chapman & Hall / CRC Taylor & Francis Group; 2006

[2007/3481]: Ankerst, DP; Thompson, IM; Understanding mixed messages about prostate specific antigen: biases in the evaluation of cancer biomarkers; Journal of Urology; 2007; 177; 426 - 427

[2008/3481]: Parekh, DJ; Ankerst, DP; Thompson, IM.; Prostate-Specific Antigen Kinetics, and Prostate Cancer Prognosis: A Tocsin Calling for Prospective Studies; Journal of the National Cancer Institute; 2007; 99; 7; 496 - 497

[2009/3481]: Ankerst, DP; Finkelstein, DM; Clinical monitoring based on joint models for longitudinal biomarkers and event times; 397 - 418; Handbook of statistics in clinical oncology, 2nd edition; JC Crowley, DP Ankerst; Chapman & Hall / CRC Taylor & Francis Group; 2006
[2009/3481]: Etzioni, RD; Ankerst, DP; Thompson, IM; Re: Detection of Life-Threatening Prostate Cancer with Prostate-Specific Antigen Velocity During a Window of Curability; Journal of the National Cancer Institute; 2007; 99; 6; 489 - 490

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2009

[2010/3481]: Ankerst, DP; Pitfalls in prostate cancer biomarker evaluation studies; 319 - 329; Prostate Cancer Screening, 2nd edition; IM Thompson, DP Ankerst, CM Tangen; Humana Press; 2009

[2011/3481]: Zheng, Y; Ankerst, DP; Statistical Evaluation of Markers and Risk Tools for Prostate Cancer Classification and Prediction; 307 - 318; Prostate Cancer Screening, 2nd edition; IM Thompson, DP Ankerst, CM Tangen; Humana Press; 2009

[2012/3481]: Ankerst, DP; Thompson, IM; Development of the Prostate Cancer Prevention Trial Prostate Cancer Risk Calculator; 195 - 203; Prostate Cancer Screening, 2nd edition; IM Thompson, DP Ankerst, CM Tangen; Humana Press; 2009

[2013/3481]: Thompson, IM; Ankerst, DP; The Performance Characteristics of Prostate-Specific Antigen for Prostate Cancer Screening; 61 - 70; Prostate Cancer Screening, 2nd edition; IM Thompson, DP Ankerst, CM Tangen; Humana Press; 2009

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2010

[2014/3481]: Thompson, IM; Ankerst, DP; Tangen, CM; Prostate-Specific Antigen, Risk Factors, and Prostate Cancer: Confounders Nested in an Enigma; Journal of the National Cancer Institute; 2010; 102; 17; 1299 - 1301

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2011

[2015/3481]: Thompson Jr., IM; Leach, RJ; Ankerst, DP; Prostate Cancer Detection: A View of the Future; European Urology; 2011; 59; 2; 191 - 193

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2012

[2016/3481]: Biber, P; Huber, C; Ankerst, DP; Weis, W; Reaktion von Konkurrenzmodus und Zuwachs auf Kalkung und Beregnung; 41 - 52; Beiträge zur Jahrestagung 2012; 2012

[2017/3481]: Ankerst, DP; Thompson, IM; Re: Combining 33 genetic variants with prostate-specific antigen for the prediction of prostate cancer: longitudinal study; European Urology; 2012; 62; 1; 180

[2018/3481]: Thompson, IM; Ankerst, DP; Commentary to "Management of a patient with a persistently elevated PSA and negative biopsy" by JC Presti, Jr; AUA Update Series; 2012; 31; Lesson 1; 6 - 7

[2019/3481]: Thompson, IM; Ankerst, DP; The benefits of risk assessment tools for prostate cancer; European Urology; 2012; 61; 4; 662 - 663

[2020/3481]: Ankerst, DP; Liang, Y; Risk calculators; 529 - 554; Handbook of statistics in clinical oncology, 3rd edition; JC Crowley, A Hoering; Taylor & Francis Group; 2012

[2021/3481]: Thompson, IM; Ankerst, DP; Editorial for special issue on epidemiology and prevention of prostate cancer; World Journal of Urology; 2012; 30; 2; 129 - 130

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2014


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2015

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Professur für Biostatistik (Prof. Ankerst) > Book Chapters, Reviews, Editorials > 2016

[2110/3481]: Philipp, Torben; Simultane nicht schneidende Quantile Regression; 2015
[2111/3481]: Berger, Rainer Hermann Wilhelm; Risikobasierte Analyse einer bedeutenden US-Studie über die Prävention von Prostata-Krebs zur Verbesserung der PSA-Screening Leitlinien; Masterarbeit; 2015
[2112/3481]: Kampmann, Georg Laurenz; Linear Mixed Effects Models for Longitudinal Prostate-Specific-Antigen Prediction Based on a Large US Prostate Cancer Prevention Trial; Masterarbeit; 2015

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Abschlussarbeiten > Diplomarbeiten


[2113/3481]: Wiese, T.; Radon transform and Hilbert space sampling theory.; Diplomarbeit; 2012
[2114/3481]: Jeratsch, Ulli; Evaluation of Differences in Metabolic Reaction Systems on the Basis of Correlations; Diplomarbeit; 2012

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Abschlussarbeiten > Diplomarbeiten > 2011

[2115/3481]: Buggenthin, F.; Computational prediction of hematopoietic cell fates using single cell time lapse imaging.; Diplomarbeit; 2011
[2116/3481]: Schauberger, Bernhard; Models of murine embryonic stem cell dynamics on multiple scales; Diplomarbeit; 2011

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M12 Mathematische Modelle biol. Systeme (Prof. Theis) > Abschlussarbeiten > Diplomarbeiten > 2010

[2117/3481]: Hinnenthal, M.; Erweiterung der kontextuellen Kompressionsmethoden mit Hilfe von Delaunay-Triangulierungen.; Diplomarbeit; 2010
[2118/3481]: Azadov, K.; Anfrageoptimierung, Visualisierung und automatisierte Auswertung von annotierten Stammzell-Differenzierungsbäumen.; Diplomarbeit; 2010
[2119/3481]: Hock, Sabrina; Spatial modeling of differentiation of mid- and hindbrain; Diplomarbeit; 2010
[2120/3481]: Angermann, Moritz; Breast Cancer Classification with Support Vector Machines; Diplomarbeit; 2010
[2121/3481]: Pérez-Velázquez, Judith; Gevertz, Jana L.; Karolak, Aleksandra; Rejniak, Katarzyna A.; Microenvironmental Niches and Sanctuaries: A Route to Acquired Resistance: 149--164; Systems Biology of Tumor Microenvironment: Quantitative Modeling and Simulations; Rejniak, Katarzyna A.; Springer International Publishing; 2016
[2122/3481]: Pérez-Velázquez, Judith; Hense, Burkhard A.; Differential Equations Models to Study Quorum Sensing: 253--271; Quorum Sensing: Methods and Protocols; Leoni, Livia; Rampioni, Giordano; Springer New York; 2018
[2123/3481]: Jalalimanesh, Ammar; Kuttler, Christina; García-Contreras, Rodolfo; Pérez-Velázquez, Judith; An Agent-Based Model to Study Selection of Pseudomonas aeruginosa Quorum Sensing by Pyocyanin: A Multidisciplinary Perspective on Bacterial Communication: 133--147; Quantitative Models for Microscopic to Macroscopic Biological Macromolecules and Tissues; Olivares-Quiroz, Luis; Resendis-Antonio, Osbaldo; Springer International Publishing; 2018
[2124/3481]: Saucedo-Mora, Miguel A.; Castañeda-Tamez, Paulina; Cazares, Adrián; Pérez-Velázquez, Judith; Hense, Burkhard A.; Cazares, Daniel; Figueroa, Wendy; Carballo, Marco; Guarneros, Gabriel; Pérez-Eretza, Berenice; Cruz, Nelby; Nishiyama, Yoshito; Maeda, Toshinari; Belmont-Díaz, Javier A.; Wood, Thomas K.; García-Contreras, Rodolfo; Selection of Functional Quorum Sensing Systems by Lysogenic Bacteriophages in
Pseudomonas aeruginosa; Frontiers in Microbiology; 2017; 8; 1669
[2125/3481]: Castañeda-Tamez, Paulina; Ramírez-Peris, Jimena; Pérez-Velázquez, Judith; Kutluer, Christina; Jalalimanesh, Ammar; Saucedo-Mora, Miguel Á.; Jiménez-Cortés, J. Guillermo; Maeda, Toshinari; González, Yael; Tomás, Maria; Wood, Thomas K.; García-Contreras, Rodolfo; Pyocyanin Restricts Social Cheating in Pseudomonas aeruginosa; Frontiers in Microbiology; 2018; 9; 1348
[2127/3481]: Schwarzfischer, M.; Single-cell analysis of multipotent hematopoietic progenitor cells; Diplomarbeit; 2009
[2128/3481]: Krumsieck, Jan; Computational modeling of regulatory networks in hematopoietic differentiation; Diplomarbeit; 2009

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Master Theses

[2129/3481]: Hock, Andreas; Portfolio Loss Distributions for Asset-backed Securities with Moderately Heterogeneous Assets; Masterarbeit; 2014
[2130/3481]: Neginsky, Dmitry; Pricing and Hedging of VIX Options; Masterarbeit; 2014
[2131/3481]: Lui, Chang; Option Evaluation using Reduced Basis; Masterarbeit; 2015
[2132/3481]: Oganian, Maria; FEM for Heston’s and 2D Black-Scholes’ Pricing PDE; Masterarbeit; 2015
[2133/3481]: Kant, Benjamin; Saddlepoint approximation in portfolio default models with conditionally independent and identically distributed (CIID) default times; Masterarbeit; 2013
[2134/3481]: Stark, Tina; Development and Evaluation of a Robust Portfolio Modeling Approach with Budgeted Robustness; Masterarbeit; 2014
[2135/3481]: Schuberth, Steffen; Real Options in Strategic Management; Masterarbeit; 2014
[2136/3481]: Fuchs, Markus; Markov-Switching Multifraktale Modelle mit Anwendungen; Masterarbeit; 2014
[2137/3481]: Storhas, Dominik; Multiscale Causalties and Dependencies in Oil and Refined Product Markets – A Wavelet Coherence and Symbolic Wavelet Transfer Entropy Approach; Masterarbeit; 2014
[2138/3481]: Hüttner, Amelie; Bewertung und optimale Kapitalstruktur in einem strukturellen Kreditrisikomodell basierend auf einem Springprozess; Masterarbeit; 2014
[2139/3481]: Neumann, Moritz; Entwicklung eines Optimierungsverfahrens für das Hedging von Optionen im Kundengeschäft; Masterarbeit; 2015
[2140/3481]: Arbeiter, Michael; Bilateral CVA under Collateralization, Rehypothecation and Netting; Masterarbeit; 2015
[2141/3481]: Wiersch, Claudia; Reduced basis method for option pricing in the CEV-model - Analysis and Numerical Implementation; Masterarbeit; 2014
[2142/3481]: Will, Martin; Portfolio Insurance Strategies: Stop-Loss versus CPPI; Masterarbeit; 2015
[2143/3481]: von Bonhorst, Leopold; Empirische Identifikation heterogener Risikopräferenzen; Masterarbeit; 2014
[2144/3481]: Sun, Xiao; Mengenwettbewerb mit allgemeinen zeitlichen Entscheidungsstrukturen; Masterarbeit; 2014
[2145/3481]: Morelli, Valerio; Goodness-of-fit tests for elliptical distributions; Masterarbeit; 2014
[2146/3481]: Bi, Monika; Generalized Principal Component Models – Next Generation; Masterarbeit; 2014
[2147/3481]: Ickenroth, Tim; Dynamic Investment Strategies under Behavioral Aspects; Masterarbeit; 2014
[2148/3481]: Eden, Markus; Pricing FX Forwards including bilateral counterparty risk and funding costs; Masterarbeit; 2014
[2149/3481]: Zhou, Bianca Wenyü; Einkommensverteilung und intergenerationale Mobilität: Die Rolle von öffentlichen Bildungsausgaben; Masterarbeit; 2013
[2150/3481]: Polta, Florian; Äquivalente Martingalmaße in unvollständigen Märkten: Eigenschaften und Zusammenhänge; Masterarbeit; 2014
[2151/3481]: Hong, Zicheng; Numerische Methoden für rückwärts-stochastische Differentialgleichungen mit Anwendungen in Finanzmathematik; Masterarbeit; 2014
[2152/3481]: Grobosch, Sonja; Diskrete Nicht-Wahrscheinlichkeits-Markt-Modelle: Transaktionskosten, Arbitrage und Implementierung; Masterarbeit; 2014
[2153/3481]: Denk, Katharina; Optionality Properties in the Return Distribution of Hedge Fund Returns; Masterarbeit; 2014
[2154/3481]: Gu, Jingjing; Anwendung künstlicher neuronaler Netze zur Strompreisprognose an der EEX; Masterarbeit; 2014
[2155/3481]: Sigle, Patrick; Hedging of structured products; Masterarbeit; 2014
[2156/3481]: Walter, Sebastian; Credit Valuation Adjustments und Wrong-Way Risk – Eine umfassende Fallstudie zum Thema Risikomanagement von Gegenpartei-Risiko; Masterarbeit; 2014
[2157/3481]: Hirt, Marcel; Zinsderivate in Multi-Curve-Modellen; Masterarbeit; 2014
[2158/3481]: Zhang, Wenqian; Abhängigkeitsmodellierung mithilfe von Kopulas für Versicherungsrisiken; Masterarbeit; 2014
[2159/3481]: Killiches, Matthias; Refinanzierungsrisiken; Masterarbeit; 2014
[2160/3481]: Leonhardt, Daniel; Modeling Commodity Futures Using a Cointegrated Extended Geometric Model; Masterarbeit; 2013
[2161/3481]: Hegenloh, Samuel; Realoptions-Portfolios in Kraftwerkparks: Bewertung und optimale Ausübungsstrategien von gegenseitig abhängigen Optionen; Masterarbeit; 2014
[2162/3481]: Krieg, Korbinian; Variational Solution of the Pricing PDE for European Options in the CEV Model – Analysis and Finite Element Implementation; Masterarbeit; 2014
[2163/3481]: Hümmer, Michael; Herdenverhalten auf experimentellen Finanzmärkten: Eine empirische Überprüfung theoretischer Erklärungen; Masterarbeit; 2013
[2164/3481]: Cossmann, Eike Alexander; Fortgeschrittene Life Cycle Asset Allocation; Masterarbeit; 2014
[2165/3481]: Lorenz, Christian; Power Plant Valuation with Switching Options; Masterarbeit; 2014
[2166/3481]: Bao, Min; Bayesian Vector Autoregressive Models and their Applications; Masterarbeit; 2013
[2167/3481]: Kraus, Daniel; Estimating default risk in the banking sector using financial stress indicators and Regime switching models; Masterarbeit; 2013
[2168/3481]: Stosch, Maximilian; Copulas: Statistical estimation and goodness-of-fit tests; Masterarbeit; 2013
[2169/3481]: Gengler, Christian; Non-Linear Filtering for Mean Reversion Processes with Heston Volatility; Masterarbeit; 2013
[2170/3481]: Schmidt, Tim; Pricing Timer Options; Masterarbeit; 2013
[2171/3481]: Yang, Y.; American Options in the Heston Model; Diplomarbeit; 2010
[2172/3481]: Groß, Christina; Dynamische Portfoliooptimierung mit Hilfe eines Regime-Wechsel Modells; Masterarbeit; 2013
[2173/3481]: Rupaner, Julia; Der Rearrangement Algorithmus; Masterarbeit; 2012
[2174/3481]: Diewald, Laszlo; Seasonal patterns in commodity returns: MCMC estimation of time-dependent jumps; Masterarbeit; 2012
[2175/3481]: Mitterreiter, Michael; Market crises and the 1/N Asset-Allocation Strategy; Masterarbeit; 2012
[2176/3481]: Niedermeier, Melanie; Modeling Local Volatility Using Implied Trees; Masterarbeit; 2012
[2177/3481]: Kampert, Nils; Weather derivatives – Risk management of a portfolio; Masterarbeit; 2012
[2178/3481]: Peintinger, Sebastian; Evaluating the Implied Cost of Capital from a Nonlinear Perspective; Masterarbeit; 2012
[2179/3481]: Natolski, Jan; Simulation of jump diffusion processes and applications in pricing defaultable securities; Masterarbeit; 2012

[2180/3481]: Zheng, Lecong; Integrated scorecard rating model with macroeconomic forecast; Masterarbeit; 2012

[2181/3481]: Leidner, Jan; Energy commodity price models and their implementation with the Kalman filter; Diplomarbeit; 2012

[2182/3481]: Matzeder, Michael; Data Snooping Tests on Technical Rules and Nearest Neighbor Algorithms; Masterarbeit; 2012

[2183/3481]: Mahlstedt, Mirco; Pricing of multivariate derivatives with two barriers; Masterarbeit; 2012

[2184/3481]: Müller-Rensing, Sven-Lars; Coherence of production technologies and hedging activity of power suppliers; Diplomarbeit; 2012

[2185/3481]: Hasselmann, Gunnar; Entwicklung eines Optimierungsverfahrens zur Bestimmung der Eigen- und Fremdkapitalquote in der Finanzplanung eines Gaskraftwerks; Diplomarbeit; 2012

[2186/3481]: Vilensky, Aleksey; Zur Übertragbarkeit von Alterungsrückstellung in der privaten Krankenversicherung; Diplomarbeit; 2012

[2187/3481]: Hauptmann, Johannes; A Fast and Accurate Estimation of Risk Measurements for Large Mark-to-Market Credit Portfolios with Random Recovery and Correlation; Masterarbeit; 2012

[2188/3481]: Bredl, Thomas; The Economics of Orders, Decorations and Medals: Modelling and Testing Political Awarding Cycles; Diplomarbeit; 2012

[2189/3481]: Kutzmutz, Monika; Genetische Information und private Versicherungen; Diplomarbeit; 2012

[2190/3481]: Lu, Sien; Variance Reduction Methods for Value-at-Risk Calculation; Masterarbeit; 2012

[2191/3481]: Geldner, Daniel; Weather Derivatives and Electricity Demand Modeling; Masterarbeit; 2012

[2192/3481]: Weese, Martin; Modeling the Price Dynamics of CO2 Emission Allowances for Multiple Trading Periods; Masterarbeit; 2012

[2193/3481]: Bohner, Christian; Agent staffing in an Allianz customer service center subject to service level constraints; Diplomarbeit; 2012

[2194/3481]: Ruppert, Melchior; Factor Model Quantile Simulation of Stock Returns; Masterarbeit; 2014

[2195/3481]: Gaß, Maximilian; Laplace inversion pricing methodologies for portfolio default models; Masterarbeit; 2012

[2196/3481]: Kostopoulos, Dimitrios; Investor Sentiment and the cross-section of Stock returns; Diplomarbeit; 2012

[2197/3481]: Link, Thomas; Central Banks as Lenders of Last Resort; Diplomarbeit; 2012

[2198/3481]: Sörgel, Nina; Variance reduction schemes for Monte Carlo methods in portfolio credit risk; Diplomarbeit; 2012

[2199/3481]: Jansen, Sebastian; Volatility as an asset class; Masterarbeit; 2012

[2200/3481]: Steinrücke, Lea; The LIBOR market model – a stochastic volatility extension of the LOG-normal model; Diplomarbeit; 2012

[2201/3481]: Blum, Mathias; Asymptotic expansions for compound distributions in Operational Risk; Masterarbeit; 2012

[2202/3481]: Kallert, Lisa; Tail Risk Hedging Strategies; Diplomarbeit; 2012

[2203/3481]: Machatschek, Pascal; Personnel scheduling at check-in counters subject to stochastic demand; Diplomarbeit; 2011

[2204/3481]: Abe, Christine; Valuation of Convertible Bonds using the Jump to Default Extended CEV Model; Masterarbeit; 2012

[2205/3481]: Roemer, Nikolas; Modellrisikoanalyse des Common Background Vector Modells für Kreditrisiko; Diplomarbeit; 2012

[2206/3481]: Knöferl, Harald; Calibration of a real world economic scenario generator; Diplomarbeit; 2011
[2207/3481]: Beying, Christopher; Konzeption und Aufbau eines dynamischen Planungs- und Kontrollinstruments für das Startup miBaby; Diplomarbeit; 2012
[2208/3481]: Syryca, Janik; The Implied Cost of Capital, a new approach with panel regression; Diplomarbeit; 2011
[2209/3481]: Schulz, Thorsten; A conditionally independence model for credit portfolios based on dependent intensities with incomplete information; Diplomarbeit; 2011
[2210/3481]: Neumann, Michael; The Dynamics of Risk-Neutral Higher Moments: Evidence from the S&P 500 Options; Masterarbeit; 2011
[2211/3481]: Meier, Lorenz; Loss Aversion and Skill Heterogeneity in a Tullock Contest; Diplomarbeit; 2011
[2212/3481]: Cheng, Yi; Liability Hedging; Masterarbeit; 2011
[2213/3481]: Hortig, Christian Andre; Simulation von Finanzszenarien mit verschiedenen Ansätzen; Diplomarbeit; 2012
[2214/3481]: Zhao, Wenting; Performance-Maße und deren Anwendungen; Diplomarbeit; 2012
[2215/3481]: Maier, Duongmani; Stochastic Optimal Consumption Models; Masterarbeit; 2011
[2216/3481]: Kishkurno, Dimitri; CPPI under Liquidity Risk; Diplomarbeit; 2012
[2217/3481]: Jäger, Christoph; Interest Rate Models for Scenario Generation; Diplomarbeit; 2011
[2218/3481]: Hoppenkamps, Anja; Der Kapitalmarktseismograph - Theorie und Anwendung; Diplomarbeit; 2011
[2219/3481]: Höhrhammer, Anja; Der Kapitalmarktseismograph - Theorie und Anwendung; Diplomarbeit; 2011
[2220/3481]: Czembor, Piotr; Portfolio Optimization under Asymmetric Information; Diplomarbeit; 2011
[2221/3481]: Braun, Alexander; Credit Portfolio Modeling - Credit Risk vs. One-Factor Copula models; Diplomarbeit; 2011
[2222/3481]: Baureis, Thomas; Dynamic Efficient Frontiers; Diplomarbeit; 2011
[2223/3481]: Hannecker, Sebastian; Intraday-Spotpreismodellierung an Elektrizitätsmärkten; Diplomarbeit; 2012
[2224/3481]: Werner, Simon; Longstaff-Schwartz and LIBOR Market Model; Diplomarbeit; 2011
[2225/3481]: Vicedom, Sebastian; Discrete option delta replication with proportional transaction costs; Masterarbeit; 2011
[2226/3481]: Zhao, Jie; Credit CPPI – Constant Proportion Portfolio Insurance in Fixed Income Markets; Masterarbeit; 2011
[2227/3481]: Bernhart, German; Default Models Based On Scale Mixtures Of Marshall-Olkin Copulas: Properties And Applications; Masterarbeit; 2011
[2228/3481]: Schenk, Steffen; CIID models: A new multivariate default model based on CGMY-type processes; Masterarbeit; 2011
[2229/3481]: Spitaler, Patrick; Pricing and hedging of CDO tranches using CIID models; Diplomarbeit; 2011
[2230/3481]: Ta Dinh, Khoa; Pricing and hedging of CDO tranches using CIID models; Diplomarbeit; 2011
[2231/3481]: Schwaiger, Christoph; Modeling and valuing wind power plants using option theory; Diplomarbeit; 2011
[2232/3481]: Ma, Shihe; Valuation of Options with Dividends using Monte Carlo Methods; Masterarbeit; 2011
[2233/3481]: Dietrich, Eva-Maria; Counterpartyrisk under IFRS; Diplomarbeit; 2011
[2234/3481]: Wobst, Michael; Realized Covariance Modeling with Adaptive Approach; Diplomarbeit; 2011
[2235/3481]: Schwaiger, Christoph; Modeling and valuing wind power plants using option theory; Diplomarbeit; 2011
[2236/3481]: Schuster, Andreas; A Nonparametric Approach to Evaluate Switching-Options; Diplomarbeit; 2011
[2237/3481]: Reu, Andreas; The alpha-stable regime switching model and its applications in Finance; Masterarbeit; 2011
[2238/3481]: Neykova, Daniela; Derivates Pricing under Stochastic Covariance with a Fast and a Slow Mean-reverting Component; Diplomarbeit; 2011
[2267/3481]: Weiß, Tobias; Konsistente Modellierung von Asset Klassen; Diplomarbeit; 2005
[2268/3481]: Tempes, Michaela; Implementierung einer Copula-Toolbox unter Matlab; Diplomarbeit; 2005
[2269/3481]: Tarkhanova, Olga; Long Term Measures; Diplomarbeit; 2005
[2270/3481]: Stewart, Tobias; Numerische Verfahren zur Bewertung exoticer Optionen; Diplomarbeit; 2005
[2271/3481]: Schmidtcchen, Marc-Oliver; The Libor Market Model with Stochastic Volatility; Diplomarbeit; 2005
[2272/3481]: Reder, Ruth; Auto Trigger Securities: Closed-form Solutions and Applications; Diplomarbeit; 2005
[2273/3481]: Mohm, Carolin; Asset-Backed Securities: Einfluss von Kreditzyklen auf die Bewertung von CDOs; Diplomarbeit; 2005
[2274/3481]: Meyer, Thomas; Integrierte Modellierung von Zins- und Aktienmärkten; Diplomarbeit; 2005
[2275/3481]: Lutz, Michael; Independent Component Analysis in Multifactor Models; Diplomarbeit; 2005
[2276/3481]: Liu, Li; Option Pricing Using Monte Carlo Simulation; Diplomarbeit; 2005
[2277/3481]: Jakob, Thomas; Numerical valuation of the mean variance hedge in affine stochastic volatility models; Diplomarbeit; 2005
[2278/3481]: Husar, Tobias; Investmentstrategien: Überblick und Performancevergleich; Diplomarbeit; 2005
[2279/3481]: Hirner, Manuela; Style Classification of Hedge-Funds by Cluster Analysis; Diplomarbeit; 2005
[2280/3481]: Heller, Cornelia; Parameter estimation in affine stochastic volatility models; Diplomarbeit; 2005
[2281/3481]: Hagedorn, Hendrik; Inflation-Linked Bonds; Diplomarbeit; 2005
[2282/3481]: Fuhurer, Mohammed; Pricing of Embedded Options in German Life Insurance Contracts; Diplomarbeit; 2005
[2283/3481]: Ferenczi, Isabella; Globale Optimierung unter Nebenbedingungen mit dünnen Gittern; Diplomarbeit; 2005
[2284/3481]: Borowski, Boris; Hedgingverfahren für Foreign-Exchange-Barriereoptionen; Diplomarbeit; 2005
[2285/3481]: Bauer, Iris; Risikotheoretische Betrachtungen zur Überschussgestaltung deutscher Lebensversicherungsunternehmen; Diplomarbeit; 2005
[2286/3481]: Ahner, Thomas; Validierung des Modells von Lardy, Finkelstein, Yang und Khuong-Huu zur Berechnung eines eintägigen Credit-Value-at-Risk über Aktienäquivalenzpositionen; Diplomarbeit; 2005
[2287/3481]: Wimmer, Hannes; LIBOR Markt Modelle und Inflationsderivate; Diplomarbeit; 2006
[2288/3481]: Wintermantel, Thomas; Hedging in Illiquid Markets; Diplomarbeit; 2006
[2289/3481]: Utikal, Verena; Staatsverschuldung und Vermögensverteilung ? eine politökonomische Klammer; Diplomarbeit; 2006
[2290/3481]: Ulbrich, Andreas; Integrated Asset Liability Management; Diplomarbeit; 2006
[2291/3481]: Torres Luna, Yolanda; Risk based Capital Allocation for a Specialty Insurance Company; Diplomarbeit; 2006
[2292/3481]: Stangl, Christian; Bewertung von Fixed-Rate Mortgage-Backed Securities mit ökonometrischen Prepaymentmodellen; Diplomarbeit; 2006
[2293/3481]: Stäbler, Dirk; Optionspreise in stochastischen Volatilitätmodellen mit Sprüngen; Diplomarbeit; 2006
[2294/3481]: Spangler, Manuela; Bewertung von nicht-handelbaren Krediten; Diplomarbeit; 2006
[2295/3481]: Sieslack, Frank; Ein Affines Modell zur Bestimmung von Kreditwürdigkeitsänderungen und Kredit Spreads; Diplomarbeit; 2006
[2296/3481]: Rieder, Johannes-Martin; Berechnung des besonderen Zinsrisikos auf Basis der iTraxx Indexfamilie; Diplomarbeit; 2006
[2297/3481]: Reifinger, Kathrin; Bildung und Einkommensverteilung; Diplomarbeit; 2006
[2298/3481]: Nowak, Anabel; Öffentliche versus private Bildungsfinanzierung; Diplomarbeit; 2006
[2299/3481]: Muhle-Karbe, Johannes; Portfoliooptimierung in Modellen mit stochastischer Volatilität; Diplomarbeit; 2006
[2300/3481]: Krivoborodov, Alexey; Visualisierung von Monte-Carlo-Methoden zur Portfolio-Optimierung mit Asynchronous JavaScript und XML (AJAX) (Projekt); Diplomarbeit; 2006
[2301/3481]: Kraus, Julia; Option Pricing using the Sparse Grid Combination Technique; Masterarbeit; 2006
[2302/3481]: Kessinger, Nikola; Bewertung und Analyse der statistischen Qualitätskennzahlen und ihrer Wirkungszusammenhänge am Beispiel eines Finanzdienstleistungsunternehmens; Diplomarbeit; 2006
[2303/3481]: Höcht, Stephan; Comparing Default Probability Models; Diplomarbeit; 2006
[2304/3481]: Hermann, Elena; Die empirische Untersuchung des Unsicherheitsfaktors im Schmid-Zagst-Modell; Diplomarbeit; 2006
[2305/3481]: Heiden, Maria; Commodities as an Asset Class; Diplomarbeit; 2006
[2306/3481]: Graf, Andreas; Optimierung von mehrperiodigen Asset-Modellen über quadratische Nutzenfunktionen; Diplomarbeit; 2006
[2307/3481]: Fang, Lei; Coherent Risk Measures in a Dynamic Setting; Diplomarbeit; 2006
[2308/3481]: Fang, Bei; Different Methods Comparison for Portfolio Optimization; Diplomarbeit; 2006
[2309/3481]: Bundschener, Jörg; Vergleich von LIBOR-Modellen und Zinsmodellen; Diplomarbeit; 2006
[2310/3481]: Blum, Benedikt; Deterministische Bewertung von Optionen in Lévy-Modellen; Diplomarbeit; 2006
[2311/3481]: Zheng, Yiying; Liability Driven Investment Optimization; Diplomarbeit; 2007
[2312/3481]: Zhang, Hailin; The LIBOR Market Model: LFM und LSM; Diplomarbeit; 2007
[2313/3481]: Wolf, Jürgen; Optimal asset allocation with Asian hedge funds and Asian REITs; Masterarbeit; 2007
[2314/3481]: Wiesent, Julia; Risk Management of Asian Hedge Funds - Comparison of different Models; Masterarbeit; 2007
[2315/3481]: Wallenhorst, Felix; CDOs und Intensitätsmodelle: Kreditportfoliosimulation durch bei der Kalibrierung implizite Korrelation; Diplomarbeit; 2007
[2316/3481]: Wagner, Maria; FFT-Methoden für Optionspreisbewertung in Lévy-Modellen; Diplomarbeit; 2007
[2317/3481]: Schröder, Christina; Statisches Hedgen von Single Barrier Optionen; Diplomarbeit; 2007
[2318/3481]: Saffaf, Tarek; Bildungsfonds in Deutschland; Diplomarbeit; 2007
[2319/3481]: Rösch, Christoph; Asset Liability Management in Financial Planning; Masterarbeit; 2007
[2320/3481]: Oberdorfer, Katrin; Simulation von Lévy Prozessen und Testen des Momentenschätzers im BNS Modell (Projekt); Diplomarbeit; 2007
[2321/3481]: Nguyen, Khoa; Nichtparametrische Kalibrierung exponentieller Lévy-Modelle; Diplomarbeit; 2007
[2322/3481]: Milz, Klara Sofie; Bewertung von inflationsabhängigen Derivaten; Diplomarbeit; 2007
[2323/3481]: Middelkamp, Christoph; Investigation of a procedure of robust portfolio optimization under elliptical distribution assumptions; Diplomarbeit; 2007
[2324/3481]: Merz, Christina; Empirical Analysis of Credit Default Swaps; Diplomarbeit; 2007
[2325/3481]: Mayer, Barbara; Credit as an Asset Class; Masterarbeit; 2007
[2326/3481]: Mai, Jan-Frederik; Modellierung von Finanzmärkten mit Markov Switching Modellen; Diplomarbeit; 2007
[2327/3481]: Kuboth, Heiko; Bewertung von hochdimensionalen Derivaten mit Monte-Carlo-Simulation; Diplomarbeit; 2007
[2328/3481]: Kiechle, Andreas; CPPI Options; Masterarbeit; 2007
[2329/3481]: Kandler, Stefanie; Correlation-Robust Replication of Volatility Swaps; Diplomarbeit; 2007
[2330/3481]: Huber, Florian; Bildung, Fortschritt und ökonomische Ungleichheit; Diplomarbeit; 2007
[2331/3481]: Hoffmann, Alwin; Realisierung einer modularen Plattform für den simulierten Handel auf Finanzmärkten; Masterarbeit; 2007
[2332/3481]: He, Yong; Credit Derivatives; Diplomarbeit; 2007
[2333/3481]: Grill, Michael; Schätzung von Risikomaßen mit Extremwerttheorie und Copulas; Diplomarbeit; 2007
| [2334/3481]: Goy, Martina; Vergleich der Black Scholes-Strategie mit der varianz-optimalen Hedgingstrategie in exponentiellen Lévy-Modellen; Diplomarbeit; 2007 |
| [2335/3481]: Götz, Barbara; Stochastic Correlation - Pricing Spread Options and CDOs; Masterarbeit; 2007 |
| [2336/3481]: Feng, Xiaolei; Parameter-Kalibrierung und Bewertung exotischer Optionen im Heston Modell; Diplomarbeit; 2007 |
| [2337/3481]: Dost, Benjamin; Ansätze zur Monte-Carlo Simulation von Griechen; Diplomarbeit; 2007 |
| [2338/3481]: Dimitrova, Cvetelina; Approximationsmethoden für konvexe semi-infinite Optimierungsprobleme; Diplomarbeit; 2007 |
| [2339/3481]: Böger, Christian; Optimal Stopping in Presence of Jumps; Diplomarbeit; 2007 |
| [2340/3481]: Bernhardt, Elena; Adjustable-Rate Mortgage-Backed Securities: Bewertung und optimale Beimischung in Zinsportfolios; Diplomarbeit; 2007 |
| [2341/3481]: Bartl, Melanie; Implied Dividends: High Frequency Data Analysis; Diplomarbeit; 2007 |
| [2342/3481]: Wang, Xiaogang; Modeling Financial Scenarios; Diplomarbeit; 2007 |
| [2343/3481]: Sprißler, Sabrina; Bildungsfinanzierung und Neue Politische Ökonomie - Eine Analyse des bildungspolitischen Entscheidungsprozesses in einer Demokratie; Diplomarbeit; 2008 |
| [2344/3481]: Seegerer, Philip; Pricing Correlation Sensitive Cross-Asset Portfolio Derivatives; Diplomarbeit; 2008 |
| [2345/3481]: Riegler-Rittner, Sebastian; Performance of 130/30 Strategies; Masterarbeit; 2008 |
| [2346/3481]: Petram, Michael; Empirische Studien zum synergetischen Kapitalmarktmodell; Diplomarbeit; 2008 |
| [2347/3481]: Obernberger, Stefan; The Impact of the Sarbanes-Oxley Act on the Costs of Going Public - An Empirical Analysis; Masterarbeit; 2008 |
| [2348/3481]: Muhr, Gerald; Empirische Untersuchung von Risikofaktoren zur Kalibrierung eines Kreditrisikomodells auf Portfolioebene; Diplomarbeit; 2008 |
| [2349/3481]: Löhner, Fabian; Structural mortgage models with additional borrowing and variable interest rates; Masterarbeit; 2008 |
| [2350/3481]: Kroneberg, Ada; Empirische Untersuchung von Ausfall- und Recoveryrisiken in hybriden Modellen; Diplomarbeit; 2008 |
| [2351/3481]: Kobinger, André; Konstruktion von Private-Equity-Indizes; Diplomarbeit; 2008 |
| [2352/3481]: Huber, Michael; Zertifikateportfolios für Privatanleger; Masterarbeit; 2008 |
| [2353/3481]: Hu, Wenjing; Bewertung exotischer Zertifikate in Modellen mit stochasticer Volatilität; Diplomarbeit; 2008 |
| [2354/3481]: Gong, Xi; Style Investing in Emerging Markets; Masterarbeit; 2008 |
| [2355/3481]: Gärtner, Andreas; Simulationsbasierte Verfahren zur Bestimmung varianzoptimaler Hedgingstrategien; Diplomarbeit; 2008 |
| [2356/3481]: Biere, Andre; Robust CDS Pricing Routines in a Structural Default Model with Jumps; Diplomarbeit; 2008 |
| [2357/3481]: Benk, Janos; Calibration of the Das, Foresi, Balduzzi and Sundaram three-factor short rate model; Diplomarbeit; 2008 |
| [2358/3481]: Balan, Ana-Maria; Stochastic Modelling of Private Equity - An Empirical Approach; Masterarbeit; 2008 |
| [2359/3481]: Baeva, Natalia; Kreditrisikomodellierung in Emerging Markets: Theorie und Anwendungen; Diplomarbeit; 2008 |
| [2360/3481]: Zong, Yuhang; CPPI in Discrete Time; Diplomarbeit; 2009 |
| [2361/3481]: Zhang, Qionghui; Numerische Bewertung amerikanischer Put-Optionen im Black-Scholes-Modell; Diplomarbeit; 2009 |
| [2362/3481]: Xu, Yanlan; Time-inhomogene portfolio liquidation; Diplomarbeit; 2009 |
| [2363/3481]: Wagner, Wolfgang; Berechnung arbitragefreier Volatilitätsflächen für Aktienoptionen; Diplomarbeit; 2009 |
[2422/3481]: Gschnaidtner, Christoph; Parameter recovery for the Heston stochastic volatility model; Masterarbeit; 2014
[2423/3481]: Gauß, Annika; Wind Speed Simulation and Insurance Products for Wind Farm Investors; Masterarbeit; 2013
[2424/3481]: Amrhein, Lisa; Modellierung deutscher Wetterdaten mittels mehrdimensionaler Extremwerttheorie; Masterarbeit; 2014
[2425/3481]: Krüger, Daniel; General vine copula models for stationary multivariate time series; Masterarbeit; 2018
[2426/3481]: Wieczorek, Jakub; Explaining aggregated recovery rates; Masterarbeit; 2017
[2427/3481]: Haas, Alexandra Valérie; Forecasting GDP for the Euro Area using Dynamic Factor Models for Mixed Frequency Data; Masterarbeit; 2017
[2428/3481]: Teuma Manekeng, Stephanie; Vine Copula specifications for stationary multivariate time series; Masterarbeit; 2016
[2429/3481]: Michel, Daniel; Non-linear statistical models for incomplete data; Masterarbeit; 2016
[2430/3481]: Heuke, Jakob; Copula Modelling of Dependence in Multivariate Time Series; Masterarbeit; 2016
[2431/3481]: Kramlinger, Peter; Determining the Number of Factors in Approximate Factor Models; Masterarbeit; 2015
[2432/3481]: Ivanov, Ievgen; Copula Based Factor Models for Multivariate Asset Returns; Masterarbeit; 2015
[2433/3481]: Welsing, Simon; Nonlinear Shrinkage estimation of Covariance Matrices for Portfolio Selection; Masterarbeit; 2015
[2434/3481]: Anzer, Gabriel; Modelling of Loan Recovery Rates; Masterarbeit; 2015
[2435/3481]: Jaser, Miriam; Ein Frühwarnsystem zur Beurteilung der Bonität börsennotierter Unternehmen; Masterarbeit; 2015
[2436/3481]: Zawadzki, Emil; A two-step estimator for approximate factor models based on Kalman filtering; Masterarbeit; 2015
[2437/3481]: Lingauer, Michael; FAVAR Modelle: Theorie, Schätzung und Anwendung; Masterarbeit; 2015
[2438/3481]: Mayer, Martin Anton; Consistent Estimation of Factor Models using principal components; Masterarbeit; 2015
[2439/3481]: Möbus, Lisa; Dynamic Factor Models : Estimation and Applications; Masterarbeit; 2015
[2440/3481]: Fuchs, Markus; Markov-Switching Multifraktale Modelle mit Anwendungen; Masterarbeit; 2014
[2441/3481]: Morelli, Valerio; Goodness-of-fit tests for elliptical distributions; Masterarbeit; 2014
[2442/3481]: Polta, Florian; Äquivalente Martingalmaße in unvollständigen Märkten: Eigenschaften und Zusammenhänge; Masterarbeit; 2014
[2443/3481]: Hong, Zicheng; Numerische Methoden für rückwärts-stochastische Differentialgleichungen mit Anwendungen in Finanzmathematik; Masterarbeit; 2014
[2444/3481]: Bao, Min; Bayesian Vector Autoregressive Models and their Applications; Masterarbeit; 2013
[2445/3481]: Kraus, Daniel; Estimating default risk in the banking sector using financial stress indicators and Regime switching models; Masterarbeit; 2013
[2446/3481]: Schmidt, Tim; Pricing Timer Options; Masterarbeit; 2013
[2447/3481]: Groß, Christina; Dynamische Portfoliooptimierung mit Hilfe eines Regime-Wechsel Modells; Masterarbeit; 2013
[2448/3481]: Hortig, Christian Andre; Simulation von Finanzszenarien mit verschiedenen Ansätzen; Diplomarbeit; 2012
[2449/3481]: Hoppenkamps, Anja; Der Kapitalmarktseismograph - Theorie und Anwendung; Diplomarbeit; 2011

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Master Theses > Glau, K.

[2450/3481]: Brück, Florian; Statistical tests for model comparison; Masterarbeit; 2019
[2513/3481]: Fließbach, Carolin; Economic Scenario Generation – A Statistical Evaluation on the Example of a Stochastic Investment Model; Masterarbeit; 2016
[2514/3481]: Mirosnikov, Matvei; Preselection of Financial Instruments for the Portfolio Replication; Masterarbeit; 2016
[2515/3481]: Sloot, Henrik; Exogenous shock models; Masterarbeit; 2016
[2516/3481]: Kunzelmann, Sven; Endpoint Estimation in Extreme Value Theory with application to sport records; Masterarbeit; 2016
[2517/3481]: Seifert, Felix (FIM); The Impact of Time Series Models in Coherent Mortality Projection; Masterarbeit; 2016
[2518/3481]: Han, Yang (FIM); Statistical and Empirical Properties of Factor Model Quantile Simulation; Masterarbeit; 2016
[2519/3481]: Scherer, Julia (FIM); Who holds the Carbon Risk bomb? Overview of potential Risk Takers; Masterarbeit; 2016
[2520/3481]: Lichtenstern, Andreas (FIM); Behavioral Finance Driven Investment Strategies; Masterarbeit; 2016
[2521/3481]: Becker, Jonas; Catastrophe Bond Pricing with Application to a left-truncated NatCat linked Loss Index; Masterarbeit; 2016
[2522/3481]: Lachenmaier, Alexander; Minimum CVaR based portfolio construction – Comparing different strategies for CDS portfolios; Masterarbeit; 2016
[2523/3481]: Börsch, Annika; Multi-asset perspective on private equity; Masterarbeit; 2016
[2524/3481]: Ailer, Elisabeth; Value-at-Risk Decomposition and Sensitivies; Masterarbeit; 2016
[2525/3481]: Ding-Hirschfeld, Mei (FIM); Designing new ventures for serving foreign markets – the evaluation and choice of sales channel(s) by the example of a Chinese home accesories venture in Germany; Masterarbeit; 2016
[2526/3481]: Stolz, Barbara (FIM); An Actuarial Analysis of Australian Retirement Village Contracts; Masterarbeit; 2016
[2527/3481]: Michel, Daniel; Non-linear statistical models for incomplete data; Masterarbeit; 2016
[2528/3481]: Borowiak, Przemyslaw; Sovency II: Standard formula vs. internal models; Masterarbeit; 2016
[2529/3481]: Abend, Stephan; Bid-Ask Calibration of Lévy Models – Theory and Implementation; Masterarbeit; 2016
[2530/3481]: Hiller, Martin; Option Pricing in a Black-76 Framework with Semi-Markov-Modulated Volatility; Masterarbeit; 2013
[2531/3481]: Ramsauer, Franz; Pricing of Variable Annuities - Incorporation of Policyholder Behavior; Masterarbeit; 2013
[2532/3481]: Bollman, Laslo (FIM); Predicting Influenza-Like Illness in the USA; Masterarbeit; 2016
[2533/3481]: Heuke, Jakob; Copula Modelling of Dependence in Multivariate Time Series; Masterarbeit; 2016
[2534/3481]: Zimmermann, Maximilian; The Finite Element Method with Splines for Option Pricing; Masterarbeit; 2015
[2535/3481]: Engel, Janina; One-factor Lévy-frailty copulas with inhomogeneous trigger rate parameters; Masterarbeit; 2015
[2536/3481]: Klotz, Stefan; Interantional Yield Curve Prediction with Common Functional Principal Component Analysis; Masterarbeit; 2015
[2537/3481]: Kaufmann, Florian (FIM); The effect of diversification on value for international financial institutions; Masterarbeit; 2016
[2538/3481]: Amtmann, Stefan; Statistical Tools for Fraud Detection in Hedge Fund Returns; Masterarbeit; 2016
[2539/3481]: Munkelberg, Dennis; Comparison of estimation procedures for the structure of hierarchical Archimedean copulas; Masterarbeit; 2015
[2540/3481]: Schneller, Marvin; The impact of senior managers’ reputation on internal capital markets: Empirical evidence from the S&P 500; Masterarbeit; 2015
[2571/3481]: Zimmermann, Maximilian; The Finite Element Method with Splines for Option Pricing; Masterarbeit; 2015
[2572/3481]: Pötz, Christian; Chebyshev Interpolation for Parametric Option Pricing: Empirical and Theoretical Investigations; Masterarbeit; 2016
[2573/3481]: Melnikova, Ksenia; Calibration of the affine LIBOR model; Masterarbeit; 2015
[2574/3481]: Altemeyer, Raphael; FEM for 2D Heston's Pricing PDE; Masterarbeit; 2015
[2575/3481]: Criens, David; Construction of Equivalent Martingale Measures; Masterarbeit; 2015
[2576/3481]: Lui, Chang; Option Evaluation using Reduced Basis; Masterarbeit; 2015
[2577/3481]: Oganian, Maria; FEM for Heston's and 2D Black-Scholes Pricing PDE; Masterarbeit; 2015
[2578/3481]: Wiersch, Claudia; Reduced basis method for option pricing in the CEV-model - Analysis and Numerical Implementation; Masterarbeit; 2014
[2579/3481]: Hirt, Marcel; Zinsderivate in Multi-Curve-Modellen; Masterarbeit; 2014
[2580/3481]: Krieg, Korbinian; Variational Solution of the Pricing PDE for European Options in the CEV Model – Analysis and Finite Element Implementation; Masterarbeit; 2014

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Bachelor Theses

[2581/3481]: Birkenhauer, Björn; Latin Hypercube Sampling mit Abhängigkeiten: Eigenschaften und Anwendungen; Bachelorarbeit; 2014
[2582/3481]: Gyrock, Andreas; Hierarchische Archimedische Copulas; Bachelorarbeit; 2014
[2583/3481]: Lermer, Lena; Die Summe zweier abhängiger Zufallsvariablen; Bachelorarbeit; 2014
[2584/3481]: Bumann, Christian; Monte Carlo Methoden zur Derivatsbewertung; Bachelorarbeit; 2014
[2585/3481]: Wasmieier, Andreas; Portfolioisikomanagement mit Standardrisikomaßen; Bachelorarbeit; 2014
[2586/3481]: Han, Yang; Dimensionsreduktionstechniken mit PCA; Bachelorarbeit; 2013
[2587/3481]: Kovacs, Solt; Kalibrierung von Rating-Migrationsmatrizen als zeitstetige, zeithomogene und monotone Markovprozesse; Bachelorarbeit; 2013
[2588/3481]: Bollmann, Laslo; Hilfssätze zur Bewertung von Basket Optionen; Bachelorarbeit; 2014
[2589/3481]: Gschwendtner, Martina; Testing for Elliptical Symmetry; Bachelorarbeit; 2013
[2590/3481]: Cera, Katharina; Modeling of credit risk in discrete time; Bachelorarbeit; 2013
[2591/3481]: Wiedemann, Julia; Nutzenmaximierung unter proportionalen Transaktionskosten; Bachelorarbeit; 2014
[2592/3481]: Horster, Matthias; Schwellenwertmodelle im quantitativen Risikomanagement; Bachelorarbeit; 2013
[2593/3481]: Bergen, Volker; Multivariate Models and Mixture Distributions; Bachelorarbeit; 2013
[2594/3481]: Kaufmann, Florian; ABCR+; Ein neues Modell zur Quantifizierung der Modellrisiken des Kreditportfoliomodells CreditRisk+; Bachelorarbeit; 2013
[2595/3481]: Ouyang, Julia; Dynamische Programmierung und quadratisches Hedgen; Bachelorarbeit; 2013
[2596/3481]: Mayer, Martin Anton; Ein schneller Algorithmus zur Bewertung von asiatischen Optionen; Bachelorarbeit; 2012
[2597/3481]: Neziraj, Lirike; Preiskalkulation amerikanischer Wertpapiere durch Simulation; Bachelorarbeit; 2012
[2598/3481]: Brandstetter, Johanna; Bewertung von Lockback Optionen mit diskreter und partieller Beobachtung; Bachelorarbeit; 2012
[2599/3481]: Möbus, Lisa; Fouriermethoden zur Optionspreisbewertung; Bachelorarbeit; 2012
[2600/3481]: Amrhein, Lisa; Monte Carlo Methoden zur Bewertung von Diskreten Pariser Optionen; Bachelorarbeit; 2012
[2601/3481]: Frank, Anna; Quasi-Monte-Carlo-Verfahren und ihre Anwendungen in der Finanzmathematik; Bachelorarbeit; 2012
[2660/3481]: Bumann, Christian; Monte Carlo Methoden zur Derivatsbewertung; Bachelorarbeit; 2014
[2661/3481]: Kovacs, Solt; Kalibrierung von Rating-Migrationsmatrizen als zeitstetige, zeithomogene und monotone Markovprozesse; Bachelorarbeit; 2013
[2662/3481]: Gschwendtner, Martina; Testing for Elliptical Symmetry; Bachelorarbeit; 2013
[2663/3481]: Horster, Matthias; Schwellenwertmodelle im quantitativen Risikomanagement; Bachelorarbeit; 2013
[2664/3481]: Bergen, Volker; Multivariate Models and Mixture Distributions; Bachelorarbeit; 2013
[2665/3481]: Mayer, Martin Anton; Ein schneller Algorithmus zur Bewertung von asiatischen Optionen; Bachelorarbeit; 2012
[2666/3481]: Neziraj, Lirike; Preiskalkulation amerikanischer Wertpapiere durch Simulation; Bachelorarbeit; 2012
[2667/3481]: Brandstetter, Johanna; Bewertung von Lockback Optionen mit diskreter und partieller Beobachtung; Bachelorarbeit; 2012
[2668/3481]: Amrhein, Lisa; Monte Carlo Methoden zur Bewertung von Diskreten Pariser Optionen; Bachelorarbeit; 2012
[2669/3481]: Frank, Anna; Quasi-Monte-Carlo-Verfahren und ihre Anwendungen in der Finanzmathematik; Bachelorarbeit; 2012
[2670/3481]: Jaser, Miriam; Mathematische Grundlagen der zeitstetigen Finanzmathematik; Bachelorarbeit; 2012
[2671/3481]: Brandstetter, Johanna; Bewertung von Lockback Optionen mit diskreter und partieller Beobachtung; Bachelorarbeit; 2012
[2672/3481]: Hager, Robert; Pricing Basket Options; Bachelorarbeit; 2012
[2673/3481]: Hümmer, Michael; Bewertung asiatischer Optionen mit Hilfe der Monte Carlo Methode; Bachelorarbeit; 2011
[2674/3481]: Gu, Jingjing; Characterization of univariate return distributions and tests for normality; Bachelorarbeit; 2011
[2675/3481]: Voldiner, Olga; Predicting Value at Risk of Stock Portfolios using Pair Copula Constructions; Bachelorarbeit; 2011
[2676/3481]: Kraus, Daniel; Multivariate Normal- und t Verteilungen und ihre Anwendung in Finanzen; Bachelorarbeit; 2011
[2677/3481]: Thurnes, Hannah; Monte Carlo Methoden und ihre Anwendung auf die Bewertung von Lookback-Optionen; Bachelorarbeit; 2011
[2678/3481]: Bonhorst, Leopold von; Testing the Random Walk Hypothesis; Bachelorarbeit; 2011
[2679/3481]: Haferkorn, Hannes; Schätzmethoden für den Stabilitätsindex alpha: Vergleich und finanzmathematische Anwendung; Bachelorarbeit; 2011
[2680/3481]: Killiches, Matthias; Elliptische Verteilungen : Grundlagen und Anwendungen; Bachelorarbeit; 2011
[2681/3481]: Reichel, Lukas; Financial Application of Kalman Filter; Bachelorarbeit; 2011
[2682/3481]: Trinh, Mailan; Predicting VaR of portfolios based on time series analysis and copulas; Bachelorarbeit; 2011
[2683/3481]: Binder, Florian; Pricing of barrier options in discrete time; Bachelorarbeit; 2011
[2684/3481]: Leonhardt, Daniel; Elliptical Copulas and their Relevance for Risk Management; Bachelorarbeit; 2010
[2685/3481]: Granzer, Marlit; Financial Time Series: ARMA and GARCH models; Bachelorarbeit; 2010

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Bachelor Theses > Glau, K.

[2686/3481]: Fehlhaber, Jessica; Analysis and Optimization of the calculation of the correlation in the XVA-System of the BayernLB; Bachelorarbeit; 2018
[2687/3481]: Wasmeier, Andreas; Portfolio risikomanagement mit Standardrisikomaßen; Bachelorarbeit; 2014
Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Books

[2697/3481]: Kiesel, R.; Scherer, M.; Zagst, R.; Alternative Investments and Strategies; World Scientific; 2010; 416

[2698/3481]: Zagst, R.; Huber, M.; Zertifikate spielend beherrschen; Finanzbuchverlag; 2009; 239

[2699/3481]: Zagst, R.; Goldbrunner, J.; Schlosser, A.; Zu nahe an der Sonne - Die größten Pleiten der Finanzgeschichte; Finanzbuchverlag; 2009; 896

[2700/3481]: Zagst, R.; Interest Rate Management; Springer Finance, Springer Verlag; 2002; 341

[2701/3481]: Zagst, R.; Blackwell-Informativität in stochastischen Kontrollmodellen (Dissertation); Universitätsverlag Ulm; 1992; 111

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Books > Scherer, M.

[2702/3481]: Scherer, M.; Selch, D.; A Multivariate Claim Count Model for Applications in Insurance; Springer International Publishing; 2018; 158


[2704/3481]: Mai, J.-F.; Scherer, M.; Simulating Copulas; World Scientific; 2017; 356

[2705/3481]: Glau, K., Grbac, Z., Scherer, M., Zagst, R. (Eds.); Innovations in Derivatives Markets; Springer International Publishing; 2016; 449


[2707/3481]: Mai, J.-F.; Scherer, M.; Financial Engineering with Copulas Explained; Palgrave Macmillan; 2014; 168

[2708/3481]: Mai, J.-F.; Scherer, M.; Simulating Copulas; World Scientific; 2012; 312

[2709/3481]: Kiesel, R.; Scherer, M.; Zagst, R.; Alternative Investments and Strategies; World Scientific; 2010; 416

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Books > Zagst, R.

[2710/3481]: Schlösser, Anna; Pricing and Risk Management of Synthetic CDOs; Springer; 2010

[2711/3481]: Mai, J.-F.; Scherer, M.; Simulating Copulas; World Scientific; 2012; 312

[2712/3481]: Zagst, R.; Krümm, T.; Hörter, S.; Menzinger, B.; Responsible Investing; Finanzbuchverlag; 2010; 360

Scheuenstuhl, G.; Zagst, R.; Asymmetrische Renditestrukturen und ihre Optimierung im Portfolio Management mit Optionen; 153-174; Aktives Portfolio Management; Kutscher, C.; Schwarz, G.; Verlag Neue Zürcher Zeitung, Zürich; 1997

Scheuenstuhl, G.; Zagst, R.; Optimal Optioned Portfolios with Confidence Limits on Shortfall Constraints; 1497-1517; Aktuarielle Ansätze für Finanzrisiken, Vol. II; Albrecht, C.; Schwarz, G.; Verlag Versicherungswirtschaft; 1996

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Book Sections and Proceedings > Scherer, M.


Felsenheimer, J.; Mai, J.-F.; Scherer, M.; Legale Risiken in Anleiheprospektten; 83-84; FIRM Jahrbuch 2016; Frankfurter Institut für Risikomanagement und Regulierung; 2016

Scheuenstuhl, G.; Walter, S.; Emil J. Gumbel - Ein Statistiker der Extreme; RISIKO MANAGER; 2016; 05/2016; May; 33-39

Engel, J.; Scherer, M.; Spiegelberg, L.; One-Factor Lévy-Frailty Copulas with Inhomogeneous Trigger Rates; 205-212; Soft Methods for Data Science; Springer International Publishing; 2017

Scherer, M.; Walter, S.; CVA fußt Kontrahenten- Ausfallrisiken; RISIKO MANAGER; 2015; 15/16; 6-10


Ebach, E. M.; Scherer, M.; Schneider, L.; Was verraten Index-Optionen über zukünftige Abhängigkeiten?; RISIKO MANAGER; 2015; 11; 1-7

Bernhart, G.; Mai, J.-F.; Schenk, S.; Scherer, M.; Factor copulas constructed from stochastic processes; Oberwolfach Reports; 2015; 20; 47-49


Kheder, A.; Scherer, M.; Was sind Lévy-Prozesse?; RISIKO MANAGER; 2014; 15; 6-13

Kheder, A.; Scherer, M.; Schulz, T.; Statistische Eigenschaften und historische Parameterschätzung; RISIKO MANAGER; 2014; 17; 8-14

Mai, J.-F.; Scherer, M.; Die Welt ist nicht normal (verteilt); RISIKO MANAGER; 2012; 25; 6-11

Mai, J.-F.; Scherer, M.; Simulating from the copula that generates the maximal probability for a joint default under given (inhomogeneous) marginals; Topics in Statistical Simulation; Springer; 2014


Bannör, K. F.; Scherer, M.; Schulz, T.; A two-sided Gamma-OU-BNS model for multicurrency FX markets; Innovations in Quantitative Risk Management; Springer International Publishing; 2015

Bannör, K. F.; Scherer, M.; Model risk and uncertainty – Illustrated with examples from mathematical finance; -; Risk - A Multidisciplinary Introduction; C. Klüppelberg, D. Straub, and L. Welpe; Springer; 2014

Bannör, K. F.; Scherer, M.; Schulz, T.; A two-sided Gamma-OU-BNS model for multicurrency FX markets; Innovations in Quantitative Risk Management; Springer International Publishing; 2015

Bannör, K. F.; Scherer, M.; Model risk and uncertainty – Illustrated with examples from mathematical finance; -; Risk - A Multidisciplinary Introduction; C. Klüppelberg, D. Straub, and L. Welpe; Springer; 2014

Biere, A.; Scherer, M.; The robust calibration of a structural-default model with jumps; 945-954; Proceedings of the 3rd International Conference on Risk Management and Global e-Business; Inha University,
[2794/3481]: Mai, J.-F.; Scherer, M.; Shenkman, N.; An analytical characterization of the exchangeable wide-sense geometric law; -; Advances in Intelligent Systems and Computing; Springer Verlag; 2012

[2795/3481]: Mai, J.-F.; Scherer, M; Zagst, R.; C1D Default Models and Implied Copulas; 201-230; Copulae in Mathematical and Quantitative Finance, Proceedings of the Workshop Held in Cracow, 10-11 July 2012; Springer Verlag; 2012

[2796/3481]: Mai, J.-F.; Scherer, M.; Shenkman, N.; An analytical characterization of the exchangeable wide-sense geometric law; -; Advances in Intelligent Systems and Computing; Springer Verlag; 2012

[2797/3481]: Kallsen, J.; Muhle-Karbe, J.; Shenkman, N.; Vierthauer, R.; Discrete-time variance-optimal hedging in affine stochastic volatility models; -; Alternative Investments and Strategies; Kiesel, R.; Scherer, M.; Zagst, R.; Editors; World Scientific; 2010

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Book Sections and Proceedings > Hieber, P.

[2798/3481]: Hieber, P.; Ausfallrisiken bei der Renditebetrachtung berücksichtigen; 19; Börsen-Zeitung; Herausgeberrgemeinschaft Wertpapier-Mitteilungen, Keppler, Lehmann; 2012

[2799/3481]: Hieber, P.; Ausfallrisiken bei der Renditebetrachtung berücksichtigen; 19; Börsen-Zeitung; Herausgeberrgemeinschaft Wertpapier-Mitteilungen, Keppler, Lehmann; 2012

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Book Sections and Proceedings > Bannör, K.-F.

[2800/3481]: Mai, J.-F.; Scherer, M.; Simulating from the copula that generates the maximal probability for a joint default under given (inhomogeneous) marginals; Topics in Statistical Simulation; Springer; 2014


[2802/3481]: Bannör, K. F.; Scherer, M.; Schulz, T.; A two-sided Gamma-OU-BNS model for multicurrency FX markets; Innovations in Quantitative Risk Management; Springer International Publishing; 2015


[2804/3481]: Bannör, K. F.; Scherer, M.; Schulz, T.; A two-sided Gamma-OU-BNS model for multicurrency FX markets; Innovations in Quantitative Risk Management; Springer International Publishing; 2015


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Book Sections and Proceedings > Archive


[2808/3481]: Kallsen, J.; A Didactic Note on Affine Stochastic Volatility Models; 343-368; From Stochastic Calculus to Mathematical Finance; Kabanov, Y.; Lipster, R.; Stoyanov, J.; Springer Verlag; 2006


[2810/3481]: Schöttle, K.; Werner, R.; Improving the Most General Methodology to Create a Valid Correlation Matrix; 701-712; Risk Analysis IV, Management Information Systems, Vol.9; Brevbia, C.A.; Wessex; 2004


[2836/3481]: Glau, K.; Gaß, M.; Die PIDE-Methode; RISIKO MANAGER; 2014; 25; 17-24


[2841/3481]: Durante, F.; Hofert, M.; Scherer, M.; Multivariate hierarchical copulas with shocks; Methodology and Computing in Applied Probability; 2010; 12; 4; 681-894

[2842/3481]: Ernst, C.; Grossmann, M.; Höcht, S.; Minden, S.; Scherer, M.; Zagst, R.; Portfoliooptimierung in sich ändernden Marktphasen; Absolut|report; 2010; 9; 6; 30-39


[2845/3481]: Escobar, M.; Kiechle, A.; Seco, L.; Zagst, R.; Options on a CPPI Portfolio; International Mathematical Forum; 2011; 6; 5; 229-262

[2846/3481]: Hering, C.; Mai, J.-F.; Moment-based estimation of extendible Marshall-Olkin copulas; working paper; 2010; -

[2847/3481]: Hering, C.; Hofert, M.; Mai, J.; Scherer, M.; Constructing hierarchical Archimedean copulas with Lévy subordinators; Journal of Multivariate Analysis; 2010; 101; 6; 1428-1433

[2848/3481]: Hieber, P.; Scherer, M.; Efficiently pricing barrier options in a Markov-switching framework; Journal of Computational and Applied Mathematics; 2010; 235; 3; 679-685

[2849/3481]: Höcht, S.; Zagst, R.; Pricing Credit Derivatives under Stochastic Recovery in a Hybrid Model; Applied Stochastic Models in Business and Industry; 2010; 26; 254-276

[2850/3481]: Hofert, M.; Scherer, M.; Zagst, R.; Modeling the Evolution of Implied CDO Correlations; Financial Markets and Portfolio Management; 2010; 24; 3; 289-308

[2851/3481]: Kolbe, A.; Zagst, R.; Valuation of Reverse Mortgages under (limited) Default Risk; European Journal of Finance; 2010; 16; 4; 305-327
[2878/3481]: Escobar, M.; A., Kiechle; L., Seco; Zagst, R.; The Price of Liquidity in Constant Leverage Strategies; RACSAM; 2009; 103; 2; 373-385
[2879/3481]: Escobar, M.; Hieber, P.; Scherer, M.; Seco, L.; Portfolio optimization in a multidimensional structural-default model with a focus on private equity; Journal of Private Equity; 2011; 15; 1; 26–35
[2880/3481]: Escobar, M.; Götz, B.; Seco, L.; Zagst, R.; Pricing of Spread Options on Stochastically Correlated Underlyings; The Journal of Computational Finance; 2009; 12; 3; 31-61
[2883/3481]: Schmid, B.; Zagst, R.; Antes, S; el Moutafich, F.; Modeling and Pricing of Credit Derivatives Using Macro-Economic Information; Journal of Financial Transformation; 2009; 26; 60-68
[2884/3481]: Zagst, R.; Asset Liability Management: Integration oder Diversifikation?: Portfolio Institutionell; 2008; 4; 20-22
[2885/3481]: Scheuenstuhl, G.; Zagst, R.; Integrated Portfolio Management with Options; European Journal of Operations Research; 2008; 185; 3; 1477-1500
[2886/3481]: Poeschik, M.; Zagst, R.; Inverse Portfolio Optimization under Constraints; The Journal of Asset Management; 2008; 9; 3; 239-253
[2887/3481]: Zagst, R.; Kraus, J.; Stochastic Dominance of Portfolio Insurance Strategies - OBPI versus CPPI; Annals of Operations Research; 2011; 185; 1; 75-103
[2888/3481]: Kolbe, A.; Zagst, R.; A Hybrid-Form Model for the Prepayment-Risk-Neutral Valuation of Mortgage-Backed Securities; International Journal of Theoretical and Applied Finance; 2008; 11; 6; 635-656
[2889/3481]: Kallesen, J.; Vesenmayer, B.; COGARCH as a Continuous-Time Limit of GARCH(1,1); Stochastic Processes and their Applications; 2008; 119; 1; 74-98
[2890/3481]: Muhle-Karbe, J., Kallesen, J.; Utility maximization in affine stochastic volatility models; The International Journal of Theoretical and Applied Finance; 2008; 13; 3; 459-477
[2891/3481]: Muhle-Karbe, J., Kallesen, J.; On Using Shadow Prices in Portfolio Optimization with Transaction Costs; The Annals of Applied Probability; 2008; 20; 4; 1341-1358
[2892/3481]: Muhle-Karbe, J., Kallesen, J.; Exponentially affine martingales, affine measure changes and exponential moments of affine processes; Stochastic Processes and their Applications; 2008; 120; 2; 163-181
[2893/3481]: Hofert, M.; Scherer, M.; CDO pricing with nested Archimedean copulas; Quantitative Finance; 2011; 11; 5; Jan; 775-787
[2894/3481]: Höcht, S.; Zagst, R.; Loan Recovery Determinants: A Pan-European Study; working paper; 2008; -
[2895/3481]: Höcht, S.; Kroneberg, A.; Zagst, R.; Explaining Aggregated Recovery Rates; working paper; 2008; -
[2896/3481]: Höcht, S.; Ng, K.H.; Wolf, J.; Zagst, R.; Optimal Portfolio Allocation with Asian Hedge Funds and Asian Reits; International Journal of Service Sciences; 2008; 1; 1; 36-68
[2897/3481]: Höcht, S.; Ng, K.H.; Roesch, C.; Zagst, R.; Asset Liability Management in Financial Planning; The Journal of Wealth Management; 2008; 11; 2; 29-46
[2898/3481]: Escobar, M.; Götz, B.; Seco, L.; Zagst, R.; Pricing of a CDO Option on Stochastically Correlated Underlyings; Quantitative Finance; 2010; 10; 3; 265-277
[2899/3481]: Denker, M.; Min, A.; A central limit theorem for measurements on the logarithmic scale and its application to dimension estimates; Journal of Multivariate Analysis; 2008; 99; 4; 665-683
[2900/3481]: Cerny, A.; Kallesen, J.; Mean-Variance Hedging and Optimal Investment in Heston's Model with Correlation; Mathematical Finance; 2008; 18; 3; 473-492

[2927/3481]: Kallsen, J.; Kühn, C.; Pricing Derivatives of American and Game Type in Incomplete Markets; Finance and Stochastics; 2004; 8; 2; 261-284

[2928/3481]: Kallsen, J.; Sigma-Localization and Sigma-Martingales; Theory of Probability and its Applications; 2004; 48; 1; 152-163

[2929/3481]: Holzman, H. S., Koch; A., Min; Almost sure limit theorems for U-statistics; Statistics and Probability Letters; 2004; 69; 3; 261-269

[2930/3481]: Zagst, R.; Kehrbaum, J.; Schmid, B.; Portfolio Optimization Under Credit Risk; Computational Statistics; 2003; 18; 3; 317-338

[2931/3481]: Hörmlein, H.; Kocvara, M.; Werner, R.; Optimization: Bridging the Gap between Conceptual and Preliminary Design; Aerospace Science and Technology; 2003; 5; 8; 541-554

[2932/3481]: Goll, T.; Kallsen, J.; A Complete Explicit Solution to the Log-Optimal Portfolio Problem; The Annals of Applied Probability; 2003; 13; 2; 774-799

[2933/3481]: Eberlein, E.; Kallsen, J.; Kristen, J.; Risk Management Based on Stochastic Volatility; Journal of Risk; 2003; 5; 2; 19-44

[2934/3481]: Zagst, R.; Using Scenario Analysis for Risk Management; Journal of the German Statistical Society (ASiA); 2002; 86; 97-117

[2935/3481]: Kallsen, J., A., Shiryaev; The Cumulant Process and Esscher's Change of Measure; Finance and Stochastics; 2002; 6; 4; 397-428

[2936/3481]: Kallsen, J.; Derivative Pricing Based on Local Utility Maximization; Finance and Stochastics; 2002; 6; 1; 115-140

[2937/3481]: Zagst, R.; Kehrbaum, J.; Schmid, B.; Asset und Liability Management unter Berücksichtigung von Kreditrisiken; Solutions; 2001; 5; 2; 17-22

[2938/3481]: Zagst, R.; Public Private Partnership: Zwei Welten - ein Ziel; Stiftung Sponsoring; 2001; 5; 1; 37-38

[2939/3481]: Kallsen, J., A., Shiryaev; Time Change Representation of Stochastic Integrals; Theory of Probability and Its Applications; 2001; 46; 3; 522-528


[2942/3481]: Kallsen, J.; Optimal Portfolios for Exponential Lévy Processes; Mathematical Methods of Operations Research; 2000; 51; 3; 357-374

[2943/3481]: Goll, T.; Kallsen, J.; Optimal Portfolios for Logarithmic Utility; Stochastic Processes and their Applications; 2000; 89; 1; 31-48

[2944/3481]: Zagst, R.; Stochastische Optimierung; Solutions; 1999; 1; 3; 17-24

[2945/3481]: Kallsen, J.; A Utility Maximization Approach to Hedging in Incomplete Markets; Mathematical Methods of Operations Research; 1999; 50; 2; 321-338

[2946/3481]: Kallsen, J.; A Stochastic Differential Equation with a Unique (up to Indistinguishability) but not Strong Solution; Séminaire de Probabilités XXXIII, Lecture Notes in Mathematics, Berlin, Springer; 1999; 1709; 315-326

[2947/3481]: Kalin, D.; Zagst, R.; Portfolio Optimization: Volatility versus Shortfall Constraints; OR Spektrum; 1999; 21; 1/2; 97-122

[2948/3481]: Zagst, R.; Kehrbaum, J.; Portfolio Optimization Under Limited Value at Risk; risklab research paper No. 9802; 1998; -

[2949/3481]: Zagst, R.; Do You Regret? Asset Allocation bei beschränktem erwarteten Verlustpotential; Solutions; 1998; 2; 2; 7-14

[2950/3481]: Zagst, R.; Benchmark Optimization for Complex Interest-Rate Portfolios; risklab research paper No. 9801; 1998; -


[3000/3481]: Escobar, M.; Götz, B.; Zagst, R.; Closed form pricing of two-asset barrier options with stochastic covariance; Applied Mathematical Finance; 2014; 21; 4; 363-397

[3001/3481]: Escobar, M.; Götz, B.; Zagst, R.; Two Asset-Barrier Option under Stochastic Volatility; Applied Mathematical Finance; 2017; 24; 6; 520–546

[3002/3481]: Hauptmann, J.; Hoppenkamps, A.; Min, A.; Ramsauer, F.; Zagst, R.; Forecasting market turbulences using regime-switching models; Financial Markets and Portfolio Management; 2014; 28; 2; 139-164

[3003/3481]: Swishchuk, A.; Zagst, R.; Levy-Based Heath-Jarrow-Morton Interest Rate Derivatives: Change of Time Method and PIDEs; International Journal of Differential Equations and Applications; 2012; 11; 1; 1-25

[3004/3481]: Kraus, J.; Rauch, J.; Zagst, R.; Pricing of Derivatives on Commodity Indices; International Review of Financial Analysis; 2013; 29; 143 - 151

[3005/3481]: Kraus, J.; Bertrand, P.; Zagst, R.; Theory of Performance Participation Strategies; working paper; 2011; -


[3008/3481]: Hross, S.; Olivares, P.; Zagst, R.; Tail Approximations in Credit Portfolios using Large Deviations Techniques; Applied Mathematical Sciences; 2014; 8; 22; 1071-1098


[3012/3481]: Escobar, M.; Götz, B.; Seco, L.; Zagst, R.; Pricing of a CDO on Stochastically Correlated Underlyings; Quantitative Finance; 2010; 10; 3; 265-277


[3014/3481]: Ernst, C.; Grossmann, M.; Höcht, S.; Minden, S.; Scherer, M.; Zagst, R.; Portfoliooptimierung in sich ändernden Marktphasen; Absolutreport; 2010; 9; 6; 30-39


[3017/3481]: Escobar, M.; Kiechle, A.; Seco, L.; Zagst, R.; Options on a CPPI Portfolio; International Mathematical Forum; 2011; 6; 5; 229-262

[3018/3481]: Höcht, S.; Zagst, R.; Pricing Credit Derivatives under Stochastic Recovery in a Hybrid Model; Applied Stochastic Models in Business and Industry; 2010; 26; 254-276

[3019/3481]: Hofert, M.; Scherer, M.; Zagst, R.; Modeling the Evolution of Implied CDO Correlations; Financial Markets and Portfolio Management; 2010; 24; 3; 289-308

[3020/3481]: Kolbe, A.; Zagst, R.; Valuation of Reverse Mortgages under (limited) Default Risk; European Journal of Finance; 2010; 16; 4; 305-327

[3022/3481]: Schlösser, A.; Zagst, R.; The Crash-NIG-Factor Copula Model: Modeling dependence in Credit Portfolios through the Crisis; European Actuarial Journal; 2013; 3; 407-438
[3024/3481]: Schöttle, K.; Werner, R.; Zagst, R.; Comparison and Robustification of Bayes and Black-Litterman Models; Mathematical Methods of Operations Research; 2010; 71; 3; 453-475
[3025/3481]: Schöttle, K.; Werner, R.; Zagst,R.; Robustification of Bayesian Portfolio Allocation; Rethinking Risk Measurement and Reporting; 2010; 829-854
[3026/3481]: Kolbe, A.; Zagst, R.; Valuation of Mortgage-Backed Securities and Mortgage Derivatives: A Closed-Form Approximation; Applied Mathematical Finance; 2009; 16; 5; 401-427
[3027/3481]: Höcht, S.; Zagst, R.; Pricing Distressed CDOs with Stochastic Recovery; Review of Derivatives Research; 2010; 13; 3; 219-244
[3029/3481]: Escobar, M.; A., Kiechle; L., Seco; Zagst, R.; The Price of Liquidity in Constant Leverage Strategies; RACSAM; 2009; 103; 2; 373-385
[3030/3481]: Escobar, M.; Götz, B.; Seco, L.; Zagst, R.; Pricing of Spread Options on Stochastically Correlated Underlyings; The Journal of Computational Finance; 2009; 12; 3; 31-61
[3033/3481]: Schmid, B.; Zagst, R; Antes, S; el Moufatich, F.; Modeling and Pricing of Credit Derivatives Using Macro-Economic Information; Journal of Financial Transformation; 2009; 26; 60-68
[3034/3481]: Zagst, R.; Asset Liability Management: Integration oder Diversifikation?; Portfolio Institutionell; 2008; 4; 20-22
[3035/3481]: Scheuenstuhl, G.; Zagst, R.; Integrated Portfolio Management with Options; European Journal of Operations Research; 2008; 185; 3; 1477-1500
[3036/3481]: Poeschik, M.; Zagst, R.; Inverse Portfolio Optimization under Constraints; The Journal of Asset Management; 2008; 9; 3; 239-253
[3037/3481]: Zagst, R.; Kraus, J.; Stochastic Dominance of Portfolio Insurance Strategies - OBPI versus CPPI; Annals of Operations Research; 2011; 185; 1; 75-103
[3038/3481]: Kolbe, A.; Zagst, R.; A Hybrid-Form Model for the Prepayment-Risk-Neutral Valuation of Mortgage-Backed Securities; International Journal of Theoretical and Applied Finance; 2008; 11; 6; 635-656
[3039/3481]: Höcht, S.; Zagst, R.; Loan Recovery Determinants: A Pan-European Study; working paper; 2008; -
[3040/3481]: Höcht, S.; Kroneberg, A.; Zagst, R.; Explaining Aggregated Recovery Rates; working paper; 2008; -
[3041/3481]: Höcht, S.; Ng, K.H.; Wolf, J.; Zagst, R.; Optimal Portfolio Allocation with Asian Hedge Funds and Asian Reits; International Journal of Service Sciences; 2008; 1; 1; 36-68
[3042/3481]: Höcht, S.; Ng, K.H.; Roesch, C.; Zagst, R.; Asset Liability Managment in Financial Planning; The Journal of Wealth Management; 2008; 11; 2; 29-46


[3052/3481]: Zagst, R.; Kehrbaum, J.; Schmid, B.; Portfolio Optimization Under Credit Risk; Computational Statistics; 2003; 18; 3; 317-338

[3053/3481]: Zagst, R.; Using Scenario Analysis for Risk Management; Journal of the German Statistical Society (ASIA); 2002; 66; 97-117

[3054/3481]: Zagst, R.; Kehrbaum, J.; Schmid, B.; Asset und Liability Management unter Berücksichtigung von Kreditrisiken; Solutions; 2001; 5; 2; 17-22

[3055/3481]: Zagst, R.; Public Private Partnership: Zwei Welten - ein Ziel; Stiftung Sponsoring; 2001; 5; 2; 37-38


[3057/3481]: Zagst, R.; Stochastische Optimierung; Solutions; 1999; 1; 3; 17-24

[3058/3481]: Kalin, D.; Zagst, R.; Portfolio Optimization: Volatility versus Shortfall Constraints; OR Spektrum; 1999; 21; 1/2; 97-122

[3059/3481]: Zagst, R.; Kehrbaum, J.; Portfolio Optimization Under Limited Value at Risk; risklab research paper No. 9802; 1998; -

[3060/3481]: Zagst, R.; Do You Regret? Asset Allocation bei beschränktem erwarteten Verlustpotential; Solutions; 1998; 2; 2; 7-14

[3061/3481]: Zagst, R.; Benchmark Optimization for Complex Interest-Rate Portfolios; risklab research paper No. 9801; 1998; -

[3062/3481]: Mayer, S.; Zagst, R.; Hedging Barrier Options with Standard Products; risklab research paper No. 9805; 1998; -

[3063/3481]: Zagst, R.; Kehrbaum, J.; Downside Up: Optimierung komplexer Zinsportfolios bei beschränktem Verlustrisiko; Solutions; 1997; 1; 3/4; 13-22

[3064/3481]: Zagst, R.; Gopalan, G.; Schmid, W.; Estimation of the Term Structure and its Application to Risk Management; Discussion Paper No. 103, Europa-Universität VIADRINA, Frankfurt (Oder), Fakultät für Wirtschaftswissenschaften; 1997; -

[3065/3481]: Zagst, R.; Value at Risk (VaR): Viele Wege führen ans Ziel. Teil 2: Methoden mit approximativer Bewertung; Solutions; 1997; 1; 2; 13-21

[3066/3481]: Zagst, R.; Kehrbaum, J.; Value at Risk (VaR): Viele Wege führen ans Ziel. Teil 1: Methoden mit vollständiger Bewertung; Solutions; 1997; 1; 1; 11-16

[3067/3481]: Zagst, R.; Effiziente Value at Risk Berechnung für Rentenportfolios; Finanzmarkt und Portfolio Management; 1997; 11; 2; 165-178

[3068/3481]: Zagst, R.; Herrmann, F.; Schmid, W.; Univariate und bivariate GARCH-Modelle zur Schätzung des Beta-Faktors; Finanzmarkt und Portfolio Management; 1996; 10; 1; 45-52


[3143/3481]: Min, A.; Czado, C.; Bayesian model selection for multivariate copulas using pair-copula constructions; Canadian Journal of Statistics; 2011; 39(2); 239-258

[3144/3481]: Czado, C.; Kastenmeier, R.; Brechmann, E. C.; Min, A.; A mixed copula model for insurance claims and claim sizes; Scandinavian Actuarial Journal; 2012; 4; 278-305

[3145/3481]: Min, A.; Czado, C.; SCOMDY models based on pair-copula constructions with application to exchange rates; Computational Statistics and Data Analysis; 2014; 76; 523-535

[3146/3481]: Min, A.; Czado, C.; Bayesian inference for multivariate copulas using pair-copula constructions; Journal of Financial Econometrics; 2010; 8; 4; 511-546

[3147/3481]: Min, A.; Holzmann, H.; Czado, C.; Model selection strategies for identifying relevant covariates in homoscedastic linear models; Computational Statistics and Data Analysis; 2010; 54; 12; 3194-3211

[3148/3481]: Min, A.; Czado, C.; Testing for zero-modification in count regression models; Statistica Sinica; 2010; 20; 1; 323-341

[3149/3481]: Smith, M.; Min, A.; Almeida, C.; Czado, C.; Modelling Longitudinal Data using a Pair-Copula Decomposition of Serial Dependence; Journal of the American Statistical Association; 2010; 105; 492; 1467-1479

[3150/3481]: Denker, M.; Min, A.; A central limit theorem for measurements on the logarithmic scale and its application to dimension estimates; Journal of Multivariate Analysis; 2008; 99; 4; 665-683

[3151/3481]: Czado, C.; V., Erhardt; A., Min; S., Wagner; Zero-inflated generalized Poisson models with regression effects on the mean, dispersion and zero-inflation level applied to patent outsourcing rates; Statistical Modelling; 2007; 7; 2; 125-153

[3152/3481]: Holzman, H.; S., Koch; A., Min; Almost sure limit theorems for U-statistics; Statistics and Probability Letters; 2004; 69; 3; 261-269

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Bannör, K.-F.

[3153/3481]: Bannör, K. F.; Schulz, T.; A general Ornstein-Uhlenbeck stochastic volatility model with Lévy jumps; International Journal of Theoretical and Applied Finance; 2016; 19; 8; -


[3155/3481]: Bannör, K. F.; Scherer, M.; A BNS-type stochastic volatility model with two-sided jumps, with applications to FX options pricing; Wilmott Magazine; 2013; 2013; 65; 58-69

[3156/3481]: Bannör, K. F.; Scherer, M.; On the calibration of distortion risk measures to bid-ask prices; Quantitative Finance; 2014; 14; 7; 1217-1228

[3157/3481]: Bannör, K. F.; Scherer, M.; Capturing parameter uncertainty with convex risk measures; European Actuarial Journal; 2013; 3; 1; 97-132

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Friederich, T.

[3158/3481]: Escobar, M.; Friederich, T.; Seco, L.; Zagst, R.; Multi-Dimensional Structural Credit Modeling under Stochastic Volatility; ISRN Probability and Statistics; 2013; -


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Bernhart, G.

[3185/3481]: Bernhart, G.; Escobar Anel, M.; Mai, J.-F.; Scherer, M.; Default models based on scale mixtures of Marshall-Olkin copulas: properties and applications; Metrika; 2013; 76; 2; 179-203


[3187/3481]: Czado, C.; Schepsmeier, U.; Min, A.; Maximum likelihood estimation of mixed C-vines with application to exchange rates; Statistical Modelling; 2012; 12; 3; Jan; 229–255

[3188/3481]: Mai, J.-F.; Scherer, M.; Shenkman, N.; Multivariate geometric distributions, (logarithmically) monotone sequences, and infinitely divisible laws; Journal of Multivariate Analysis; 2013; 115; 457–480

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Krayzler, M.


[3198/3481]: Hross, S.; Olivares, P.; Zagst, R.; Tail Approximations in Credit Portfolios using Large Deviations Techniques; Applied Mathematical Sciences; 2014; 8; 22; 1071-1098

[3199/3481]: Hieber, P.; Scherer, M.; A note on first-passage times of continuously time-changed Brownian motion; Statistics and Probability Letters; 2012; 82; 1; Jan; 165-172

[3200/3481]: Escobar, M.; Krayzler, M.; Ramsauer, F.; Saunders, D.; Zagst, R.; Incorporation of stochastic policyholder behaviour in analytical pricing of GMABs and GMDBs; Risks; 2016; 4; 4; 1-36


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Artinger, H.
[3227/3481]: Eberlein, E.; Glau, K.; Papapantoleon, A.; Analyticity of the Wiener-Hopf Factors and Valuation of Exotic Options in Lévy Models; Advanced Mathematical Methods for Finance; 2011; 223-245

[3228/3481]: Eberlein, E.; Glau, K.; Papapantoleon, A.; Analysis of Fourier Transform Valuation Formulas and Applications; Applied Mathematical Finance; 2010; 17/3; 211–240


[3229/3481]: Bernhart, G.; Mai, J.-F.; Schenk, S.; Scherer, M.; The density of distributions from the Bondesson class; Journal of Computational Finance; 2015; 18; 3; 99-128


[3231/3481]: Höcht, S.; Scherer, M.; Spitaler, P.; Pricing and hedging CDO tranchees using latent one-factor models: An empirical study; The Capco Institute Journal of Financial Transformation; 2014; 40; 49-64


[3233/3481]: Kraus, J.; Bertrand, P.; Zast, R.; Theory of Performance Participation Strategies; working paper; 2011; -


[3239/3481]: Glau, K.; Grbac, Z.; Papapantoleon, A.; A Unified View on LIBOR Models; accepted for publication in the Festschrift in honour of Ernst Eberlein; 2016


[3242/3481]: Glau, Kathrin; Classification of Lévy Processes with Parabolic Kolmogorov Backward Equations; SIAM Journal Theory of Probability and Its Application; 2016; 60/3; 383–406


[3244/3481]: Glau, K.; Baß, M.; Die PIDE-Methode; RISIKO MANAGER; 2014; 25; 17-24


[3246/3481]: Glau, K.; Feynman-Kac Formula for Lévy Processes with Discontinuous Killing Rate; Finance and Stochastics; 2016; 20/4; 1021–1059

[3247/3481]: Eberlein, E.; Glau, K.; Variational Solutions of the Pricing PIDE for European Options in Lévy Models; Applied Mathematical Finance; 2014; 21/5; 417-450


[3250/3481]: Glau, K.; Gaß, M.; Die PIDE-Methode; RISIKO MANAGER; 2014; 25; 17-24


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Schenk, S.

[3253/3481]: Scherer, M.; Schmid, L.; Schmidt, T.; Shot-noise driven multivariate default models; European Actuarial Journal; 2012; 2; 2; 161-186


[3256/3481]: Hauptmann, J.; Hoppenkamps, A.; Min, A.; Ramsauer, F.; Zagst, R.; Forecasting market turbulences using regime-switching models; Financial Markets and Portfolio Management; 2014; 28; 2; 139-164

[3257/3481]: Glau, K.; A classification of Lévy processes via their symbols and its application to Finance; working paper; 2012; -

[3258/3481]: Bannör, K. F.; Scherer, M.; On the calibration of distortion risk measures to bid-ask prices; Quantitative Finance; 2014; 14; 7; 1217-1228

[3259/3481]: Mai, J.-F.; Scherer, M.; Shenkman, N.; Multivariate geometric distributions, (logarithmically) monotone sequences, and infinitely divisible laws; Journal of Multivariate Analysis; 2013; 115; 457–480

[3260/3481]: Swishchuk, A.; Zagst, R.; Levy-Based Heath-Jarrow-Morton Interest Rate Derivatives: Change of Time Method and PIDEs; International Journal of Differential Equations and Applications; 2012; 11; 1; 1-25

[3261/3481]: Mai, J.-F.; Olivares, P.; Schenk, S.; Scherer, M.; A multivariate default model with spread and event risk; Applied Mathematical Finance; 2014; 21; 1; 51-83


[3263/3481]: Schenk, S.; Optionspreisberechnung via Fast Fourier Transform (Teil 4); Risiko Manager; 2014; 23; 6-12

[3264/3481]: Mai, J.-F.; Schenk, S.; Scherer, M.; Exchangeable exogenous shock models; Bernoulli; 2016; 22 (2); 1278-1299


[3266/3481]: Mai, J.-F.; Olivares, P.; Schenk, S.; Scherer, M.; A multivariate default model with spread and event risk; Applied Mathematical Finance; 2014; 21; 1; 51-83

[3267/3481]: Bernhart, G.; Mai, J.-F.; Schenk, S.; Scherer, M.; The density of distributions from the Bondesson class; Journal of Computational Finance; 2015; 18; 3; 99-128

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Schmidt, T.

[3268/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; Computation of Greeks in multi-factor models with applications to power and commodity markets; Journal of Energy Markets; 2012; 5; 4; 3-31

[3269/3481]: Fernández, L.; Hieber, P.; Scherer, M.; Double-barrier first-passage times of jump-diffusion processes; Monte Carlo Methods and Applications; 2013; 19; 2; 107-141

[3270/3481]: Bernhart, G.; Mai, J.-F.; Consistent Modeling of Discrete Cash Dividends; working paper; 2012; -
[3271/3481]: Bannör, K. F.; Scherer, M.; A BNS-type stochastic volatility model with two-sided jumps, with applications to FX options pricing; Wilmott Magazine; 2013; 2013; 65; 58-69

[3272/3481]: Mai, J.-F.; Scherer, M.; Characterization of extendible distributions with exponential minima via processes that are infinitely divisible with respect to time; Extremes; 2014; 17; 1; 77-95

[3273/3481]: Scherer, M.; Schmid, L.; Schmidt, T.; Shot-noise driven multivariate default models; European Actuarial Journal; 2012; 2; 2; 161-186

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Khedher, A.


[3275/3481]: Escobar, M.; Götz, B.; Zagst, R.; Closed form pricing of two-asset barrier options with stochastic covariance; Applied Mathematical Finance; 2014; 21; 4; 363-397

[3276/3481]: Escobar, M.; Götz, B.; Zagst, R.; Two Asset-Barrier Option under Stochastic Volatility; Applied Mathematical Finance; 2017; 24; 6; 520–546

[3277/3481]: Khedher, A.; Computation of the delta in multidimensional jump-diffusion setting with applications to stochastic volatility models; Stochastic Analysis and Applications; 2012; 30; 3; 403–425

[3278/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; Robustness of option prices and their deltas in markets modeled by jump-diffusions; Communications on Stochastic Analysis; 2011; 5; 2; 285–307

[3279/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; A note on convergence of option prices and their Greeks for Lévy models; Stochastics: An International Journal of Probability and Stochastic Processes; 2013; 85; 6; 1015-1039

[3280/3481]: Khedher, A.; Vanmaele, M.; Discretisation of FBSDEs driven by CÄDLÅG martingales; Submitted paper; 2015

[3281/3481]: Daveloose, C.; Khedher, A.; Vanmaele, M.; Quantification of model risk in quadratic hedging in finance; submitted paper; 2015

[3282/3481]: Daveloose, C.; Khedher, A.; Vanmaele, M.; Representations for conditional expectations and applications to pricing and hedging of financial products in Lévy and jump-diffusion setting; submitted paper; 2015


[3285/3481]: Khedher, A.; Schulz, T.; Optionsbewertung in exponentiellen Lévy-Modellen; Risiko Manager; 2014; 20; 13-18

[3286/3481]: Khedher, A.; Scherer, M.; Was sind Lévy-Prozesse?; RISIKO MANAGER; 2014; 15; 6-13

[3287/3481]: Khedher, A.; Scherer, M.; Schulz, T.; Statistische Eigenschaften und historische Parameterschätzung; RISIKO MANAGER; 2014; 17; 8-14

[3288/3481]: Benth, F. E.; Di Nunno, G.; Khedher, A.; Schmeck, M. D.; Pricing of spread options on a bivariate jump market and stability to model risk; Applied Mathematical Finance; 2015; 22; 1; 28-62

[3289/3481]: Daveloose, C.; Khedher, A.; Vanmaele, M.; Robustness of quadratic hedging strategies in finance via fourier transforms; submitted paper; 2014; -


[3291/3481]: Di Nunno, G.; Khedher, A.; Vanmaele, M.; Robustness of quadratic hedging strategies via backward stochastic differential equations; accepted for publication in Applied Mathematics and Optimization; 2014; -
[3292/3481]: Benth, F. E.; Khedher, A.; Weak stationarity of Ornstein-Uhlenbeck processes with stochastic speed of mean reversion; submitted paper; 2013;

[3293/3481]: Khedher, A.; Computation of the delta in multidimensional jump-diffusion setting with applications to stochastic volatility models; Stochastic Analysis and Applications; 2012; 30; 3; 403–425

[3294/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; Robustness of option prices and their deltas in markets modeled by jump-diffusions; Communications on Stochastic Analysis; 2011; 5; 2; 285–307

[3295/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; A note on convergence of option prices and their Greeks for Lévy models; Stochastics: An International Journal of Probability and Stochastic Processes; 2013; 85; 6; 1015-1039

[3296/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; Computation of Greeks in multi-factor models with applications to power and commodity markets; Journal of Energy Markets; 2012; 5; 4; 3-31

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Neykova, D.

[3297/3481]: Escobar, M.; Friederich, T.; Seco, L.; Zagst, R.; Multi-Dimensional Structural Credit Modeling under Stochastic Volatility; ISRN Probability and Statistics; 2013; -


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Kraus, J.

[3304/3481]: Kraus, J.; Bertrand, P.; Zagst, R.; Theory of Performance Participation Strategies; working paper; 2011; -

[3305/3481]: Zagst, R.; Kraus, J.; Stochastic Dominance of Portfolio Insurance Strategies - OBPI versus CPPI; Annals of Operations Research; 2011; 185; 1; 75-103

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Fernandez, L.

[3306/3481]: Mai, J.-F.; Scherer, M.; Schulz, T.; Sequential modeling of dependent jump processes; Wilmott Magazine; 2014; 2014; 70; 54-63

[3307/3481]: Hauptmann, J.; Olivares, P.; Zagst, R.; Estimation of Risk Measures for Large Credit Portfolios; Journal of Credit Risk; 2014; 10; 2; 3-37

[3308/3481]: Olivares, P.; Reuß, A.; Seco, L.; Zagst, R.; Risk Management and Portfolio Selection using α-stable Regime Switching Models; Applied Mathematical Sciences; 2016; 10; 12; 549 - 582

[3309/3481]: Benth, F.E.; Di Nunno, G.; Khedher, A.; Schmeck, M.D.; Pricing of spread options on a bivariate jump market and stability to model risk; submitted paper; 2012; -

[3310/3481]: Mai, J.-F.; Scherer, M.; What makes dependence modeling challenging? Pitfalls and ways to circumvent them; Statistics and Risk Modeling; 2013; 30; 4; 287–306

[3311/3481]: Fernández, L.; Scherer, M.; Emil J. Gumbel's last course on the "Statistical theory of extreme values": a conversation with Tuncel M. Yegulalp; Extremes; 2018; 21; 1; Mar; 97-113
[3332/3481]: Escobar, M.; Mahlstedt, M.; Panz, S.; Zagst, R.; Vulnerable Exotic Derivatives; Journal of Derivatives; 2017; 24; 3; 84-102
[3333/3481]: Escobar, M.; Krayzler, M.; Ramsauer, F.; Saunders, D.; Zagst, R.; Incorporation of stochastic policyholder behaviour in analytical pricing of GMABs and GMDBs; Risks; 2016; 4; 4; 1-36
[3334/3481]: Brunner, B.; Krayzler, M.; Zagst, R.; Closed-form solutions for Guaranteed Minimum Accumulation Benefits; European Actuarial Journal; 2016; 6; 1; 197-231
[3335/3481]: Bannör, K. F.; Schulz, T.; A general Ornstein-Uhlenbeck stochastic volatility model with Lévy jumps; International Journal of Theoretical and Applied Finance; 2016; 19; 8; -
[3338/3481]: Daveloose, C.; Khedher, A.; Vanmaele, M.; Robustness of quadratic hedging strategies in finance via fourier transforms; submitted paper; 2014; -
[3340/3481]: Glau, K.; Feynman-Kac Formula for Lévy Processes with Discontinuous Killing Rate; Finance and Stochastics; 2016; 20/4; 1021–1059
[3341/3481]: Hieber, P.; Pricing exotic options under regime switching: A Fourier transform method; working paper; 2014; -
[3342/3481]: Bernhart, G.; Mai, J.-F.; A note on the numerical evaluation of the Hartman-Watson density and distribution function; working paper; 2014; -
[3343/3481]: Bernhart, G.; Mai, J.-F.; On convexity adjustments for stock derivatives due to stochastic repo margins; working paper; 2013; -
[3345/3481]: Ivanov, E.; Min, A.; Ramsauer, F.; Copula-Based Factor Models for Multivariate Asset Returns; Econometrics; 2017
[3346/3481]: Escobar, M.; Krayzler, M.; Ramsauer, F.; Saunders, D.; Zagst, R.; Incorporation of stochastic policyholder behaviour in analytical pricing of GMABs and GMDBs; Risks; 2016; 4; 4; 1-36
[3347/3481]: Hauptmann, J.; Hoppenkamps, A.; Min, A.; Ramsauer, F.; Zagst, R.; Forecasting market turbulences using regime-switching models; Financial Markets and Portfolio Management; 2014; 28; 2; 139-164

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Mahlstedt, M.

[3349/3481]: Mai, J.-F.; Schenk, S.; Scherer, M.; Exchangeable exogenous shock models; Bernoulli; 2016; 22 (2); 1278-1299
[3353/3481]: Mahlstedt, M; Zagst, R.; Inflation protected investment strategies; Risks; 2016; 4; 2; 1-21
[3355/3481]: Escobar, M.; Mahlstedt, M.; Panz, S.; Zagst, R.; Vulnerable Exotic Derivatives; Journal of Derivatives; 2017; 24; 3; 84-102
[3356/3481]: Glau, K.; Gaß, M.; Die PIDE-Methode; RISIKO MANAGER; 2014; 25; 17-24
[3357/3481]: Daveloose, C.; Khedher, A.; Vannaele, M.; Representations for conditional expectations and applications to pricing and hedging of financial products in Lévy and jump-diffusion setting; submitted paper; 2015
[3359/3481]: Hieber, P.; Korn, R.; Scherer, M.; Analyzing the effect of low interest rates on the surplus participation of life insurance policies with different annual interest rate guarantees; European Actuarial Journal; 2015; 5; 1; 11-28
[3360/3481]: Leonhardt, D.; Ware, A.; Zagst, R.; A cointegrated regime-switching model approach with jumps for commodity futures prices; Risks; 2017; 5; 3; 1-19
[3361/3481]: Schenk, S.; Optionspreisberechnung via Fast Fourier Transform (Teil 4); Risiko Manager; 2014; 23; 6-12
[3362/3481]: Bi, M.; Escobar, M.; Goetz, B.; Zagst, R.; Principal Component Models with Stochastic Mean-Reverting levels. Pricing and Covariance surface improvements; Applied Stochastic Models in Business and Industry; 2016; 32; 5; 585-606
[3365/3481]: Khedher, A.; Schulz, T.; Optionsbewertung in exponentiellen Lévy-Modellen; Risiko Manager; 2014; 20; 13-18
[3366/3481]: Khedher, A.; Scherer, M.; Was sind Lévy-Prozesse?; RISIKO MANAGER; 2014; 15; 6-13
[3367/3481]: Khedher, A.; Scherer, M.; Schulz, T.; Statistische Eigenschaften und historische Parameterschätzung; RISIKO MANAGER; 2014; 17; 8-14
[3368/3481]: Benth, F. E.; Di Nunno, G.; Khedher, A.; Schmeck, M. D.; Pricing of spread options on a bivariate jump market and stability to model risk; Applied Mathematical Finance; 2015; 22; 1; 28-62
[3369/3481]: Werner, R.; Cascading - an Adjusted Exchange Method for Robust Conic Programming; Central European Journal of Operations Research; 2006; 16; 2; 179-189
[3370/3481]: Schöttle, K.; Werner, R.; Towards Reliable Efficient Frontiers; Journal of Asset Management; 2006; 7; 2; 128-141
[3371/3481]: Schöttle, K.; Werner, R.; Consistency of Robust Portfolio Estimators; working paper; 2006; -
[3372/3481]: Kallsen, J.; Tankov, P.; Characterization of Dependence of Multidimensional Lévy Processes Using Lévy Copulas; Journal of Multivariate Analysis; 2006; 97; 7; 1551-1572
[3373/3481]: Kallsen, J.; Kühn, C.; On Utility-Based Derivative Pricing with and without Intermediate Trades; Statistics and Decisions; 2006; 24; 4; 415-434
[3374/3481]: Kalemanova, A.; Werner, R.; A Short Note on the Efficient Implementation of the NIG Distribution; working paper; 2006; -
[3377/3481]: Czado, C.; Kolbe, A.; Model-based quantification of the Volatility of Options at Transaction Level with Extended Count Regression Models; Applied Stochastic Models in Business and Industry; 2006; 23; 1; 1-21
[3378/3481]: Kallsen, J.; Kühn, C.; Pricing Derivatives of American and Game Type in Incomplete Markets; Finance and Stochastics; 2004; 8; 2; 261-284
Kallsen, J.; Sigma-Localization and Sigma-Martingales; Theory of Probability and its Applications; 2004; 48; 1; 152-163

Holzman, H.; S., Koch; A., Min; Almost sure limit theorems for U-statistics; Statistics and Probability Letters; 2004; 69; 3; 261-269

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Gaß, M.


Die Copulae fanden mich ...; RISIKO MANAGER; 2015; 17; 23-28


Scherer, M.; Schulz, T.; Extremal dependence for bilateral credit valuation adjustments; International Journal of Theoretical and Applied Finance (IJTAF); 2016; 19; 7

Mahlstedt, M; Zagst, R.; Inflation protected investment strategies; Risks; 2016; 4; 2; 1-21

Glau, Kathrin; Classification of Lévy Processes with Parabolic Kolmogorov Backward Equations; SIAM Journal Theory of Probability and Its Application; 2016; 60/3; 383–406

Gaß, M.; Glau, K.; Mahlstedt, M.; Mair, M.; Chebyshev Interpolation for Parametric Option Pricing (first version 2015); Working Paper; 2016

Durante, F.; Puccetti, G.; Scherer, M.; Building bridges between Mathematics, Insurance and Finance; Dependence Modeling; 2015; 3; 17-28

Bernhart, G.; Mai, J.-F.; Scherer, M.; On the construction of low-parametric families of min-stable multivariate exponential distributions in large dimensions; Dependence Modeling; 2015; 3; 29–46


Khedher, A.; Vanmaele, M.; Discretisation of FBSDEs driven by CÂDLÄG martingales; Submitted paper; 2015

Daveloose, C.; Khedher, A.; Vanmaele, M.; Quantification of model risk in quadratic hedging in finance; submitted paper; 2015


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Krause, D.


Durante, F.; Puccetti, G.; Scherer, M.; A Journey from Statistics and Probability to Risk Theory; Dependence Modeling; 2015; 3; 182-195

Krause, D.; Scherer, M.; Schwinn, J.; Werner, R.; Membership testing for Bernoulli and tail-dependence matrices; Journal of Multivariate Analysis; 2018; 168; Nov; 240-260


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Bienek, T.


Bienek, T.; Wahl, M.; Valuation of Contingent Guarantees using Least-Squares Monte Carlo; Forthcoming in the ASTIN Bulletin; 2018

Bienek, T.; Scherer, M.; Portfolio Insurance with Lock-In; Working Paper; 2018

Bienek, T.; Konstandatos, O.; Valuation of employee stock options using the exercise multiple approach and life tables; Insurance: Mathematics and Economics; 2016; 68; 17–26

Bienek, T.; Scherer, M.; Valuation of Contingent Guarantees using Least-Squares Monte Carlo; Forthcoming in the ASTIN Bulletin; 2018

Bienek, T.; Konstandatos, O.; Valuation of employee stock options using the exercise multiple approach and life tables; Insurance: Mathematics and Economics; 2016; 68; 17–26

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Hüttner, A.


Hüttner, A.; Mai, J-F.; Sharp analytical lower bounds for the price of a convertible bond; The Journal of Derivatives; 2018; 26; 2; 7-18

Hüttner, A.; Mai, J-F.; Simulating realistic correlation matrices for financial applications: correlation matrices with the Perron–Frobenius property; Journal of Statistical Computation and Simulation; 2018

Hüttner, A.; Mai, J-F.; Mineo, S.; Portfolio selection based on graphs: Does it align with Markowitz-optimal portfolios?; Dependence Modeling; 2018

Hüttner, A.; Scherer, M.; A note on the valuation of CDS options and extension risk in a structural model with jumps; Journal of Financial Engineering; 2016; 03; 02

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Wahl, M.


[3424/3481]: Durante, F.; Puccetti, G.; Scherer, M.; Vanduffel, S.; Distributions with given marginals: the beginnings; Dependence Modeling; 2016; 4; 237–250


[3427/3481]: Schlick, O.; Wahl, M.; Zagst, R.; Finanzmathematische Frühwarnsysteme in der Aktienallokation institutioneller Anleger; Absolut Report; 2017; 16; 6; 42-49

[3428/3481]: Escobar, M.; Kriebel, P.; Wahl, M.; Zagst, R.; Portfolio optimization under Solvency II; Working Paper, submitted for publication; 2017

[3429/3481]: Engel, J.; Wahl, M.; Zagst, R.; Forecasting turbulence in the Asian and European stock market using regime-switching models; Quantitative Finance and Economics; 2018; 2; 2; 388-406


Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Lichtenstern, A.


[3433/3481]: Durante, F.; Puccetti, G.; Scherer, M.; Vanduffel, S.; My introduction to copulas - An interview with Roger Nelsen; Dependence Modeling; 2017; 5; 88-98

[3434/3481]: Ivanov, E.; Min, A.; Ramsauer, F.; Copula-Based Factor Models for Multivariate Asset Returns; Econometrics; 2017

[3435/3481]: Bertrand, P.; Kraus, J.; Zagst, R.; Option-Based Performance Participation; Working Paper, Submitted for Publication; 2017

[3436/3481]: Hoehn, V.; Escobar, M.; Seco, L.; Zagst, R.; Optimal fee structures in hedge funds; Journal of Asset Management; 2018; Vol. 19; No. 7; 522–542

[3437/3481]: Bergen, V.; Escobar, M.; Rubtsov, A.; Zagst, R.; Robust Multivariate Portfolio Choice With Stochastic Covariance In Presence Of Ambiguity; Quantitative Finance; 2018

[3438/3481]: Zagst, R; Zou, B.; Optimal investment with transaction costs under cumulative prospect theory in discrete time; Mathematics and Financial Economics; 2017; 11; 4; 393-421

[3439/3481]: Denk, K.; Djerroud, B.; Seco, L.; Shakourifar, M.; Zagst, R.; Option-Like Properties in the Distribution of Hedge Fund Returns; submitted for publication; 2017

[3440/3481]: Lichtenstern, A.; Shevchenko, P.; Zagst, R.; Optimal consumption and investment decisions under time-varying preferences; 2018

[3441/3481]: Escobar-Anel, M.; Lichtenstern, A.; Zagst, R.; Behavioral Portfolio Choice under Hyperbolic Absolute Risk Aversion; 2018

[3442/3481]: Escobar-Anel, M.; Lichtenstern, A.; Zagst, R.; Behavioral Portfolio Insurance Strategies; 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Sloot, H.


[3444/3481]: Bienek, T.; Scherer, M.; Portfolio Insurance with Lock-In; Working Paper; 2018

[3445/3481]: Schlick, O.; Wahl, M.; Zagst, R.; Finanzmathematische Frühwarnsysteme in der Aktienallokation institutioneller Anleger; Absolut Report; 2017; 16; 6; 42-49
[3447/3481]: Engel, J.; Wahl, M.; Zagst, R.; Forecasting turbulence in the Asian and European stock market using regime-switching models; Quantitative Finance and Economics; 2018; 2; 2; 388-406
[3448/3481]: Krause, D.; Scherer, M.; Schwinn, J.; Werner, R.; Membership testing for Bernoulli and tail-dependence matrices; Journal of Multivariate Analysis; 2018; 168; Nov; 240-260
[3449/3481]: Scherer, M.; Sloot, H.; Exogenous shock models: Analytical characterization and probabilistic construction; Working Paper; 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Jaser, M.

[3450/3481]: Lichtenstern, A.; Shevchenko, P; Zagst, R.; Optimal consumption and investment decisions under time-varying preferences; 2018
[3451/3481]: Escobar-Anel, M.; Lichtenstern, A.; Zagst, R.; Behavioral Portfolio Choice under Hyperbolic Absolute Risk Aversion; 2018
[3452/3481]: Escobar-Anel, M.; Lichtenstern, A.; Zagst, R.; Behavioral Portfolio Insurance Strategies; 2018
[3454/3481]: Bienek, T.; Scherer, M.; Valuation of Contingent Guarantees using Least-Squares Monte Carlo; Forthcoming in the ASTIN Bulletin; 2018
[3455/3481]: Engel, J.; Pagano, A.; Scherer, M.; Reconstructing the topology of financial networks from degree distributions and reciprocity; Forthcoming in the Journal of Multivariate Analysis; 2018
[3456/3481]: Scherer, M.; Sloot, H.; Exogenous shock models: Analytical characterization and probabilistic construction; Working Paper; 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Havrylenko, Y.

[3458/3481]: Hüttner, A.; Mai, J-F.; Mineo, S.; Portfolio selection based on graphs: Does it align with Markowitz-optimal portfolios?; Dependence Modeling; 2018
[3459/3481]: Escobar, M.; Havrylenko, Y.; Zagst, R.; Optimal First-Loss Fee Structures in Hedge Funds; 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Journal Papers > Mai, J-F.

[3460/3481]: Gräler, Benedikt; Hüttner, Amelie; Scherer, Matthias; Geostatistical modeling of financial data: Estimation of large covariance matrices and imputation of missing data; Working paper; 2019
[3461/3481]: Chen, A.; Hieber, P.; Rach, M.; Optimal retirement products under money and mortality illusion.; 2018
[3463/3481]: Deelstra, G.; Devolder, P.; Gnameho, K.; Hieber, P.; Valuation of hybrid financial and actuarial products: a universal 3-step method; 2018
[3464/3481]: Chen, A.; Hieber, P.; Optimal Asset Allocation in Life Insurance: The Impact of Regulation.; ASTIN Bulletin; 2016; No. 3; Vol. 46; 605-626
[3465/3481]: Hieber, P.; Cliquet-style return guarantees in a regime switching Lévy model; Insurance Mathematics and Economics; 2017; Vol. 72; 138-147
[3466/3481]: Chen, A.; Hieber, P.; Nguyen, T.; Constrained non-concave utility maximization: An application to life insurance contracts with guarantees; European Journal of Operational Research; 2019; Vol. 273; No. 3; 1119-1135

[3468/3481]: Hieber, P.; Pricing exotic options in a regime switching economy: A Fourier transform method; Review of Derivatives Research; 2018; Vol. 21; 231-252

[3469/3481]: Hieber, P.; Natolski, J.; Werner, R.; Fair valuation of cliquet-style return guarantees in (homogeneous and) heterogeneous life insurance portfolios.; Scandinavian Actuarial Journal (forthcoming); 2019

[3470/3481]: Hüttner, A.; Mai, J-F.; Sharp analytical lower bounds for the price of a convertible bond; The Journal of Derivatives; 2018; 26; 2; 7-18

[3471/3481]: Hüttner, A.; Mai, J-F.; Simulating realistic correlation matrices for financial applications: correlation matrices with the Perron–Frobenius property; Journal of Statistical Computation and Simulation; 2018

[3472/3481]: Mai, J.-F.; Scherer, M.; Subordinators which are infinitely divisible w.r.t. time: Construction, properties, and simulation of max-stable sequences and infinitely divisible laws; 2018

[3473/3481]: Hüttner, A.; Mai, J-F.; Sharp analytical lower bounds for the price of a convertible bond; The Journal of Derivatives; 2018; 26; 2; 7-18

[3474/3481]: Hüttner, A.; Mai, J-F.; Simulating realistic correlation matrices for financial applications: correlation matrices with the Perron–Frobenius property; Journal of Statistical Computation and Simulation; 2018

[3475/3481]: Hüttner, A.; Mai, J-F.; Mineo, S.; Portfolio selection based on graphs: Does it align with Markowitz-optimal portfolios?; Dependence Modeling; 2018

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M13 Lehrstuhl für Finanzmathematik (Prof. Zagst) > Key publications

[3476/3481]: Escobar, M.; Götz, B.; Zagst, R.; Closed form pricing of two-asset barrier options with stochastic covariance; Applied Mathematical Finance; 2014; 21; 4; 363-397

[3477/3481]: Hauptmann, J.; Hoppenkamps, A.; Min, A.; Ramsauer, F.; Zagst, R.; Forecasting market turbulences using regime-switching models; Financial Markets and Portfolio Management; 2014; 28; 2; 139-164

[3478/3481]: Kolbe, A.; Zagst, R.; Valuation of Reverse Mortgages under (limited) Default Risk; European Journal of Finance; 2010; 16; 4; 305-327

[3479/3481]: Schlösser, A.; Zagst, R.; The Crash-NIG-Factor Copula Model: Modeling dependence in Credit Portfolios through the Crisis; European Actuarial Journal; 2013; 3; 407-438

[3480/3481]: Höcht, S.; Zagst, R.; Pricing Distressed CDOs with Stochastic Recovery; Review of Derivatives Research; 2010; 13; 3; 219-244

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M14 Stochastik (Prof. Gantert, Prof. Steiger)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M14 Stochastik (Prof. Gantert, Prof. Steiger) > M14 Lehrstuhl für Wahrscheinlichkeitstheorie (Prof. Gantert, Prof. Steiger)

[3481/3481]: Killiches, Matthias; Refinanzierungsrisiken; Masterarbeit; 2014

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M15 Weitere Professoren (N.N.)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M15 Weitere Professoren (N.N.) > Lehrstuhl für Angewandte Numerische Analysis (Prof. Fornasier)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M15 Weitere Professoren (N.N.) > Professur für Optimierung und Datenanalyse (Prof. Krahmer)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M16 Numerische Methoden - IPP (N.N.)

Fakultäten > Fakultät für Mathematik > Zentrum Mathematik > M16 Numerische Methoden - IPP (N.N.) > Lehrstuhl für Numerische Methoden der Plasmaphysik (Prof. Sonnendrücker)