

Georg-August-Universität Göttingen Module B.Inf.1236: Machine Learning		6 C 4 WLH
Learning outcome, core skills: Students <ul style="list-style-type: none"> • learn concepts and techniques of machine learning and understand their advantages and disadvantages compared with alternative approaches • learn techniques of supervised learning for classification and regression • learn techniques of unsupervised learning for density estimation, dimensionality reduction and clustering • implement machine learning algorithms like linear regression, logistic regression, kernel methods, tree-based methods, neural networks, principal component analysis, k-means and Gaussian mixture models • solve practical data science problems using machine learning methods 		Workload: Attendance time: 56 h Self-study time: 124 h
Course: Machine Learning (Lecture) Bishop: Pattern recognition and machine learning. https://cs.ugoe.de/prml		2 WLH
Examination: Written examination (90 minutes) Examination prerequisites: B.Inf.1236.Ex: At least 50% of homework exercises solved and N-1 attempts presented to tutors Examination requirements: Knowledge of the working principles, advantages and disadvantages of the machine learning methods covered in the lecture		6 C
Course: Machine Learning - Exercise (Exercise) <i>Contents:</i> Students present their solutions of the homework exercises to tutors and discuss them with their tutors.		2 WLH
Admission requirements: none	Recommended previous knowledge: Knowledge of basic linear algebra and probability English language proficiency at level B2 (CEFR)	
Language: English	Person responsible for module: Prof. Dr. Alexander Ecker	
Course frequency: each summer semester	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: 4	
Maximum number of students: 100		

Georg-August-Universität Göttingen		5 C
Module B.Inf.1240: Visualization		3 WLH
Learning outcome, core skills: Knowledge of <ul style="list-style-type: none"> • the potentials and limitations of data visualization • the fundamentals of visual perception and cognition and their implications for data visualization. Students can apply these to the design of visualizations and detect manipulative design choices • a broad variety of techniques for visual representation of data, including abstract and high-dimensional data. Students can select appropriate methods on new problems • integration of visualization into the data analysis process, algorithmic generation and interactive methods 		Workload: Attendance time: 42 h Self-study time: 108 h
Course: Visualization (Lecture, Exercise)		3 WLH
Examination: Practical project (2-3 weeks) with presentation and questions during oral exam in groups (approx. 20 minutes per examinee). Examination prerequisites: At least 50% of homework exercises solved. Examination requirements: Knowledge of potentials and limitations of data visualization, fundamentals of visual perception and their implications for good design choices, techniques for visual representation and how to use them.		5 C
Admission requirements: none	Recommended previous knowledge: Foundations of linear algebra and analysis (e.g. B.Mat.0801 and B.Mat.0802) and programming skills (e.g. B.Inf.1842).	
Language: English	Person responsible for module: Prof. Dr. Bernhard Schmitzer	
Course frequency: once a year	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: 3 - 6	
Maximum number of students: 50		

Georg-August-Universität Göttingen		5 C
Module B.Inf.1242: Streaming Algorithms		3 WLH
<p>Learning outcome, core skills: After the successful completion of the module, the students should have a good understanding of the data stream model and its applications in practical scenarios (related, for instance, to the processing of big-data). We will present a series of algorithmic problems and their solutions in the streaming model, such as: finding frequent items, counting distinct elements, sketching, analysis of geometric streams, graph streams, text streams, communication complexity and lower bounds. On each specific topic, the lecture will start from a relatively low level (and cover also basic algorithms for arrays, graphs, strings, etc.).</p> <p>Basic references are the lecture Data Stream Algorithms by Amit Chakrabarti from University of Dartmouth (USA), and the Data Stream Algorithms Lecture Notes from a series of lectures by S. Muthu Muthukrishnan from the 2009 McGill (Barbados) Workshop on Computational Complexity (both available online).</p>		<p>Workload: Attendance time: 42 h Self-study time: 108 h</p>
Course: Streaming Algorithms (Exercise)		1 WLH
Course: Streaming Algorithms (Lecture)		2 WLH
Examination: Oral examination (approx. 30 minutes)		5 C
<p>Examination requirements: Oral presentation of a theoretical subject from the lecture and a sketch solution to an algorithmic problem related to the covered topics.</p>		
Admission requirements: none	Recommended previous knowledge: none	
Language: English	Person responsible for module: Prof. Dr. Florin Manea	
Course frequency: each summer semester	Duration: 1 semester[s]	
Number of repeat examinations permitted: three times	Recommended semester: Bachelor: 5 - 6; Master: 1 - 4	
Maximum number of students: 20		

Georg-August-Universität Göttingen		5 C
Module B.Inf.1243: Algorithms for Data Science		4 WLH
<p>Learning outcome, core skills:</p> <p>After the successful completion of the module, the students should have a good understanding of fundamental algorithmic-approaches and -tools used in the area of data science. This lecture will approach topics related to: processing of fundamental data types and structures, such as numeric and textual data, graphs, spatial data, etc.; measuring the similarity of data; clustering; pattern matching, recognition, and mining; etc. The lecture will start from a relatively low level (and cover also basic algorithms for graphs, strings, etc.).</p> <p>The lecture will be loosely based on the two following two textbooks.</p> <p>Avrim Blum, John Hopcroft, and Ravi Kannan. Foundations of Data Science, 2018. URL:https://www.cs.cornell.edu/jeh/book.pdf.</p> <p>Charu C. Aggarwal. Data Mining: The Textbook, Springer, May 2015</p>		<p>Workload:</p> <p>Attendance time: 56 h</p> <p>Self-study time: 94 h</p>
Course: Algorithms for Data Science (Exercise)		2 WLH
Course: Algorithms for Data Science (Lecture)		2 WLH
Examination: Oral Exam (approx. 30 min.) or Written Exam (120 min.)		5 C
<p>Examination requirements:</p> <p>Oral presentation of a theoretical subject from the lecture and a sketch solution to an algorithmic problem related to the covered topics.</p>		
<p>Admission requirements:</p> <p>none</p>	<p>Recommended previous knowledge:</p> <p>none</p>	
<p>Language:</p> <p>English</p>	<p>Person responsible for module:</p> <p>Prof. Dr. Florin Manea</p>	
<p>Course frequency:</p> <p>each winter semester</p>	<p>Duration:</p> <p>1 semester[s]</p>	
<p>Number of repeat examinations permitted:</p> <p>three times</p>	<p>Recommended semester:</p> <p>Bachelor: 5 - 6; Master: 1 - 4</p>	
<p>Maximum number of students:</p> <p>50</p>		

<p>Georg-August-Universität Göttingen Module B.Inf.1244: Data Management for Data Science</p>	<p>5 C 4 WLH</p>
<p>Learning outcome, core skills: The module provides the fundamental conceptual, systemic and application-related aspects of the sustainable utilization of data from its creation and publication to its sustainable storage. Organized handling of data includes the processes of archiving and re-using data. This covers the strategic planning of research projects (research data management), the management of the technical foundations and the recording, organization, and linking of metadata.</p> <p>The participants will learn approaches to handle big data, including all facets of heterogenous or fast streaming data. We will also work on the concepts of (web) APIs in order to empower the participants to collect and combine their own data sets. The latter requires an understanding of standard processes such as Extract-Transform-Load (ETL). Data integration and interoperability of different data sources is the central challenge. The learned concepts will be tested and applied using advanced solutions. We will investigate the current market of data management tools, warehouse solutions or data processing platforms.</p> <p>The students develop the ability to think in systems and processes. The students are able to transfer their acquired knowledge and skills for problem solving to new areas of responsibility, to work together in groups and to work on new issues together.</p>	<p>Workload: Attendance time: 56 h Self-study time: 94 h</p>
<p>Course: Data Management for Data Science (Lecture, Exercise) <i>Contents:</i></p> <ul style="list-style-type: none"> • Data management processes in the context of the data life cycle • Tools for data management • Provision of data for data science processes • Data quality and data security • Data handling in the context of IoT • ETL/ELT processes • Stream & batch processing • Read-only-data structures • Data Lakes vs Data Warehouse • Event-driven data architectures <p><i>Course frequency:</i> each winter semester</p>	<p>4 WLH</p>
<p>Examination: Written examination (120 minutes) Examination requirements:</p> <ul style="list-style-type: none"> • Describing the data lifecycle • Understanding different approaches for data archiving • Explaining the structure, functionality and use of practice-relevant data management, storage and archiving systems • Understanding the ETL/ELT processes for data handling • Describing the concepts of data warehousing and data lakes • Describing the concepts and challenges for Big Data and data at scale 	<p>5 C</p>

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| • Understanding the read only data store architecture | |
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Admission requirements: none	Recommended previous knowledge: none
Language: English	Person responsible for module: Dr. Sven Bingert
Course frequency: each summer semester	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: Bachelor: 5 - 6; Master: 1 - 4
Maximum number of students: not limited	

<p>Georg-August-Universität Göttingen Module B.Inf.1709: Advanced Algorithms and Data Structures</p>	<p>5 C 4 WLH</p>
<p>Learning outcome, core skills: Die Studierenden haben vertiefte Kenntnisse und Kompetenzen auf einem Gebiet aus dem Bereich Algorithmen und Datenstrukturen erworben. Beispiele für solche Gebiete sind Algorithms on Sequences und Advanced Topics on Algorithms.</p>	<p>Workload: Attendance time: 56 h Self-study time: 94 h</p>
<p>Course: Algorithms on Sequences (Lecture, Exercise) <i>Contents:</i> This course is an introduction into the theory of stringology, or algorithms on sequences of symbols (also called words or strings). Our main intention is to present a series of basic algorithmic and combinatorial results, which can be used to develop efficient word-processing tools. While the emphasis of the course is on the theoretical side of stringology, we also present a series of applications of the presented concepts in areas like data-compression or computational biology.</p> <p>We expect that the participants to this course will gain an understanding of classical string-processing tools. They are supposed to understand and be able to use in various situations: classical text algorithms (e.g., pattern matching algorithms, edit distance), classical text indexing data structures (e.g., suffix arrays / trees), and classical combinatorial results that are useful in this context (e.g., periodicity lemmas).</p> <p>The main topics our course will cover are: basic combinatorics on words, pattern matching algorithms, data structures for text indexing (suffix arrays, suffix trees), text compression (Huffman encoding, Lempel-Ziv method), detection of regularities in words, algorithms for words with don't care symbols (partial words), word distance algorithms, longest common subsequence algorithms, approximate pattern matching. The presentation of each theoretical topic from the above will be accompanied by a brief discussion on its possible applications.</p> <p>Literature</p> <ul style="list-style-type: none"> • T.H. Cormen, C.E. Leiserson, R.L. Rivest, C. Stein: Introduction to Algorithms (3rd Edition), MIT Press, 2009. • M. Crochemore, C. Hancart, T. Lecroq: Algorithms on Strings, Cambridge University Press, 2007. • M. Crochemore, W. Rytter: Jewels of Stringology, World Scientific, 2002. • D. Gusfield. Algorithms on strings, trees, and sequences: computer science and computational biology. Cambridge University Press, 1997. <p><i>Course frequency:</i> irregular</p>	<p>4 WLH</p>
<p>Course: Advanced Topics on Algorithms (Lecture, Exercise) <i>Contents:</i> In this course we present a series of selected results on data structures and efficient algorithms, and discuss a series of areas in which they can be applied successfully. The emphasis of the course is on the theory, we also approach the problem of a practical implementation of the presented algorithms.</p>	<p>4 WLH</p>

<p>We expect that the students that will participate in this lecture will become familiar with efficient sorting and searching methods, advanced data structures, dynamic data structures, as well as other efficient algorithmic methods, they will be able to estimate the complexity of those algorithms, and they will be able to apply those algorithms to particular programming problems (from practical or theoretical settings).</p> <p>The main topics our course will cover are: efficient sorting and searching (non-comparison based methods, van Emde Boas trees, Radix Sort), advanced tree-structures (Fibonacci heaps, B-Trees, structures for working with disjoint sets), dynamic data structures (range minimum queries, lowest common ancestor, applications to string algorithms: suffix arrays, suffix trees), Hashing and Dictionaries, Young tableaux, geometric algorithms (convex hull), number theoretic algorithms. The presentation of each theoretical topic from the above will be accompanied by a brief discussion on its possible applications.</p> <p>Literature</p> <ul style="list-style-type: none"> • T.H. Cormen, C.E. Leiserson, R.L. Rivest, C. Stein: Introduction to Algorithms (3rd Edition), MIT Press, 2009. • E. Demaine: Advanced Data Structures, MIT Course nr. 6.851, 2012. • Pawel Gawrychowski and Mayank Goswami and Patrick Nicholson: Efficient Data Structures, MPI Course, Summer 2014. <p><i>Course frequency:</i> irregular</p>	
<p>Examination: Oral examination (approx. 20 minutes)</p> <p>Examination requirements:</p> <p>Algorithms on Sequences</p> <ul style="list-style-type: none"> • basic combinatorics on words • pattern matching algorithms • data structures for text indexing (suffix arrays, suffix trees) • text compression (Huffman encoding, Lempel-Ziv method) • detection of regularities in words • algorithms for words with don't care symbols (partial words) • word distance algorithms • longest common subsequence algorithms • approximate pattern matching <p>Advanced Topics on Algorithms</p> <ul style="list-style-type: none"> • efficient sorting and searching (non-comparison based methods, van Emde Boas trees, Radix Sort) • advanced tree-structures (Fibonacci heaps, B-Trees, structures for working with disjoint sets) • dynamic data structures (range minimum queries, lowest common ancestor, applications to string algorithms: suffix arrays, suffix trees) • Hashing and Dictionaries • Young tableaux • geometric algorithms (convex hull) • number theoretic algorithms 	5 C

Admission requirements: none	Recommended previous knowledge: B.Inf.1101, B.Inf.1103
Language: English	Person responsible for module: Prof. Dr. Florin Manea
Course frequency: unregelmäßig	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester:
Maximum number of students: 50	

Georg-August-Universität Göttingen Module B.Inf.1711: Advanced Sensor Data Processing	5 C 4 WLH
Learning outcome, core skills: Die Studierenden haben vertiefte Kenntnisse und Kompetenzen auf einem Gebiet aus dem Bereich Sensordatenverarbeitung erworben. Beispiele für solche Gebiete sind "Sensor Data Fusion" und "Mobile Robotics".	Workload: Attendance time: 56 h Self-study time: 94 h
Course: Sensor Data Fusion (Lecture, Exercise) <i>Contents:</i> This lecture is concerned with fundamental principles and algorithms for the processing and fusion of noisy (sensor) data. Applications in the context of navigation, object tracking, sensor networks, robotics, Internet-of-Things, and data science are discussed. After completion, students are able to <ul style="list-style-type: none"> • define the notion of data fusion and distinguish different data fusion levels • formalize data fusion problems as state estimation problems • develop distributed and decentralized data fusion architectures • describe the basic concepts of linear estimation theory • explain the fundamental formulas for the fusion of noisy data • deal with unknown correlations in data fusion • understand the Bayesian approach to data fusion and estimation • formulate dynamic models for time-varying phenomena • describe the concept of a recursive Bayesian state estimator • explain and apply the Kalman filter for state estimation in dynamic systems • explain and apply basic nonlinear estimation techniques such as the Extended Kalman filter (EKF) and Unscented Kalman filter (UKF) • assess the properties, advantages, and disadvantages of the discussed (nonlinear) estimators • explain different approaches to deal with uncertainty such as probability theory, fuzzy theory, and Dempster–Shafer theory • identify data fusion applications and assess the benefits of data fusion <i>Course frequency:</i> irregular	4 WLH
Course: Mobile Robotics (Lecture, Exercise) <i>Contents:</i> This lecture is concerned with fundamental principles and algorithms for mobile robot navigation and perception. After completion, the students are able to <ul style="list-style-type: none"> • model the locomotion of wheeled mobile robots • understand the concept of dead reckoning • describe the most common sensors for mobile robots, e.g., inertial sensors and beam-based sensors • employ probabilistic state estimation methods such as Kalman filters and sequential Monte Carlo methods (particle filters) for robot navigation and perception 	4 WLH

<ul style="list-style-type: none"> • describe and distinguish different concepts for localization such as trilateration and triangulation • implement and evaluate basic algorithms for localization • understand the robot mapping problem and explain different map representations such as occupancy grids • describe the problem of Simultaneous Localization and Mapping (SLAM) • implement and evaluate basic algorithms for SLAM such as graph-based approaches and Rao-Blackwellized particle filters • implement and evaluate basic feature extraction methods such as Random Sample Consensus (RANSAC) • design basic planning algorithms for mobile robots using, e.g., a Markov Decision Process (MDP) <p><i>Course frequency:</i> irregular</p>	
<p>Examination: Klausur (90 Min.) oder mündliche Prüfung (ca. 20 Min.)</p> <p>Examination requirements:</p> <p>Sensor Data Fusion</p> <ul style="list-style-type: none"> • Definition of data fusion; data fusion levels; formalization of data fusion problems; distributed and decentralized fusion architectures; linear estimation theory; fundamental fusion formulas; dynamic state estimation; Kalman filter; Extended Kalman filter (EKF); Unscented Kalman filter (UKF), algorithms for dealing with unknown correlations; fuzzy theory; Dempster-Shafer theory <p>Mobile Robotics</p> <ul style="list-style-type: none"> • Motion models for wheeled robots; dead reckoning; mobile robot sensors; Kalman filter; particle filter; localization concepts and algorithms; robot mapping; Simultaneous Localization and Mapping (SLAM); feature extraction methods; planning algorithms 	5 C

<p>Admission requirements: none</p>	<p>Recommended previous knowledge: B.Inf.1101, B.Inf.1211</p>
<p>Language: English</p>	<p>Person responsible for module: Prof. Dr. Marcus Baum</p>
<p>Course frequency: unregelmäßig</p>	<p>Duration: 1 semester[s]</p>
<p>Number of repeat examinations permitted: twice</p>	<p>Recommended semester:</p>
<p>Maximum number of students: 50</p>	

Georg-August-Universität Göttingen Module B.Inf.1712: Advanced High Performance Computing	6 C 4 WLH
Learning outcome, core skills: Die Studierenden haben vertiefte Kenntnisse und Kompetenzen auf einem Gebiet aus dem Bereich Hochleistungsrechnen erworben. Beispiele für solche Gebiete sind High-Performance Data Analytics.	Workload: Attendance time: 56 h Self-study time: 124 h
Course: High-Performance Data Analytics (Lecture, Exercise) <i>Contents:</i> Data-driven science requires the handling of large volumes of data in a quick period of time. Executing efficient workflows is challenging for users but also for systems. This module introduces concepts, principles, tools, system architectures, techniques, and algorithms toward large-scale data analytics using distributed and parallel computing. We will investigate the state-of-the-art of processing data of workloads using solutions in High-Performance Computing and Big Data Analytics. Topics cover: <ul style="list-style-type: none"> • Challenges in high-performance data analytics • Use-cases for large-scale data analytics • Performance models for parallel systems and workload execution • Data models to organize data and (No)SQL solutions for data management • Industry relevant processing models with tools like Hadoop, Spark, and Paraview • System architectures for processing large data volumes • Relevant algorithms and data structures • Visual Analytics • Parallel and distributed file systems Guest talks from academia and industry will be incorporated in teaching that demonstrates the applicability of this topic. Weekly laboratory practicals and tutorials will guide students to learn the concepts and tools. In the process of learning, students will form a learning community and integrate peer learning into the practicals. Students will have opportunities to present their solutions to the challenging tasks in the class. Students will develop presentation skills and gain confidence in the topics.	4 WLH
Examination: Klausur (90 Min.) oder mündliche Prüfung (ca. 30 Min.) Examination requirements: High-Performance Data Analytics <ul style="list-style-type: none"> • Challenges in high-performance data analytics • Use-cases for large-scale data analytics • Performance models for parallel systems and workload execution • Data models to organize data and (No)SQL solutions for data management • Industry relevant processing models with tools like Hadoop, Spark, and Paraview • System architectures for processing large data volumes 	6 C

<ul style="list-style-type: none"> • Relevant algorithms and data structures • Visual Analytics • Parallel and distributed file systems 	
Admission requirements: none	Recommended previous knowledge: Basic programming skills, Basic knowledge of Linux operating systems, Python
Language: English	Person responsible for module: Prof. Dr. Julian Kunkel
Course frequency: unregelmäßig	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: Bachelor: 5 - 6; Master: 1 - 4
Maximum number of students: 50	

Georg-August-Universität Göttingen Module B.Mat.0922: Mathematics information services and electronic publishing	3 C (incl. key comp.: 3 C) 2 WLH
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<p>Learning outcome, core skills: Learning outcome: After having successfully completed the module, students are familiar with the basics of mathematics information services and electronic publishing. They</p> <ul style="list-style-type: none"> • work with popular information services in mathematics and with conventional, non-electronic as well as electronic media; • know a broad spectrum of mathematical information sources including classification principles and the role of meta data; • are familiar with current development in the area of electronic publishing in the subject mathematics. <p>Core skills: After successful completion of the module students have acquired subject-specific information competencies. They</p> <ul style="list-style-type: none"> • have suitable research skills; • are familiar with different information and specific publication services. 	<p>Workload: Attendance time: 28 h Self-study time: 62 h</p>
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<p>Course: Lecture course (Lecture) <i>Contents:</i> Lecture course with project report</p>	
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<p>Examination: Written examination (90 minutes), not graded Examination prerequisites: Regular participation in the course</p>	3 C
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<p>Examination requirements: Application of the acquired skills in individual projects in the area of mathematical information services and electronic publishing</p>	
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<p>Admission requirements: none</p>	<p>Recommended previous knowledge: none</p>
<p>Language: English</p>	<p>Person responsible for module: Programme coordinator</p>
<p>Course frequency: each summer semester</p>	<p>Duration: 1 semester[s]</p>
<p>Number of repeat examinations permitted: twice</p>	<p>Recommended semester: Bachelor: 1 - 6; Master: 1 - 4; Promotion: 1 - 6</p>
<p>Maximum number of students: not limited</p>	

<p>Additional notes and regulations:</p>

Instructors: Lecturers at the Mathematical Institute

<p>Georg-August-Universität Göttingen Module B.Mat.3043: Non-life insurance mathematics</p>	<p>6 C 4 WLH</p>
<p>Learning outcome, core skills: Non-life insurance mathematics deals with models and methods of quantifying risks with both, the occurrence of the loss and its amount showing random patterns. In particular the following problems are to be solved:</p> <ul style="list-style-type: none"> • determining appropriate insurance premiums, • calculate adequate loss reserves, • determine how to allocate risk between policyholder and insurer resp. insurer and reinsurers. <p>The German Actuarial Association (Deutsche Aktuarvereinigung e. V.) has certified this module as element of the training as an actuary („Aktuar DAV“ / „Aktuarin DAV“, cf. www.aktuar.de). To this end, the course is designed in view of current legislative and regulatory provisions of the Federal Republic of Germany.</p> <p>Learning Outcomes</p> <p>The aim of the module is to equip students with knowledge in four areas:</p> <ol style="list-style-type: none"> 1. risk models, 2. pricing, 3. reserving, 4. risk sharing. <p>After completion of the module students are familiar with fundamental terms and methods of non-life insurance mathematics. They</p> <ul style="list-style-type: none"> • are familiar with and able to handle essential definitions and terms within non-life insurance mathematics; • have an overview of the most valuable problem statements of non-life insurance; • understand central aspects of risk theory; • know substantial pricing and reserving methods, • estimate ruin probabilities; • are acquainted with the most important reinsurance forms and reinsurance pricing methods. <p>Competencies</p> <p>After successful completion of the module students have acquired fundamental competencies within non-life insurance. They are able to</p> <ul style="list-style-type: none"> • evaluate and quantify fundamental risks, • model the aggregate loss with individual or collective model, • apply a basic reserve of solving approaches, • analyse and develop pricing models which mathematically are state of the art, • apply different reserving methods and calculate outstanding losses, • assess reinsurance contracts. 	<p>Workload: Attendance time: 56 h Self-study time: 124 h</p>
<p>Course: Lecture course with problem session</p>	<p>4 WLH</p>

Examination: Written examination (120 minutes)		6 C
Examination requirements: Basic knowledge of non-life insurance mathematics		
Admission requirements: none	Recommended previous knowledge: B.Mat.1400	
Language: English	Person responsible for module: Programme coordinator	
Course frequency: not specified	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: Bachelor: 4 - 6; Master: 1 - 4	
Maximum number of students: not limited		
Additional notes and regulations: Lecturers of the Institute of Mathematical Stochastics		

<p>Georg-August-Universität Göttingen</p> <p>Module B.Mat.3044: Life insurance mathematics</p>	<p>6 C 4 WLH</p>
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<p>Learning outcome, core skills:</p> <p>This module deals with the basics of the different branches in life insurance mathematics. In particular, the students get to know both the classical deterministic model and the stochastic model as well as how to apply them to problems relevant in the respective branch. On this base the students describe essential notions of present values, premiums and their present values as well as the actuarial reserve.</p> <p>The German Actuarial Association (Deutsche Aktuarvereinigung e. V.) has certified this module as element of the training as an actuary („Aktuar DAV“ / „Aktuarin DAV“, cf. www.aktuar.de). To this end, the course is designed in view of current legislative and regulatory provisions of the Federal Republic of Germany.</p> <p>Learning outcomes:</p> <p>After successfully completing this module students are familiar with fundamental terms and methods of life insurance mathematics. In particular they</p> <ul style="list-style-type: none"> • assess cashflows within financial and insurance mathematics, • apply methods of life insurance mathematics to problems from theory and practise. • characterise financial securities and insurance contracts in terms of cashflows, • have an overview of the most valuable problem statements of life insurance, • understand the stochastic interest structure, • master fundamental terms and notions of life insurance mathematics, • get an overview of most important problems in life insurance mathematics, • understand mortality tables and leaving orders within pension insurance, • know substantial pricing and reserving methods, • know the economic and legal requirements of private health insurance in Germany, • are acquainted with per-head loss statistics, present value factor calculation and biometric accounting principles. <p>Competencies:</p> <p>A student who completes this module successfully should have acquired fundamental competencies within life insurance. The student should be able to</p> <ul style="list-style-type: none"> • assess cashflows with respect to both collateral and risk under deterministic interest structure, • calculating premiums and provisions in life -, health- and pension-insurance, • understand the actuarial equivalence principle as base of actuarial valuation in life insurance, • apply and understand the actuarial equivalence principle for calculating premiums, actuarial reserves and ageing provisions, • calculate profit participation in life insurance, • master premium calculation in health-insurance, • calculate present value and settlement value of pension obligations, • find mathematical solutions to practical questions in life, health and pension insurance. 	<p>Workload:</p> <p>Attendance time: 56 h</p> <p>Self-study time: 124 h</p>
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Course: Lecture course with problem session	4 WLH
Examination: Written examination (120 minutes)	6 C
Examination requirements: Basic knowledge of life insurance mathematics	
Admission requirements: none	Recommended previous knowledge: B.Mat.1400
Language: English	Person responsible for module: Programme coordinator
Course frequency: not specified	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: Bachelor: 4 - 6; Master: 1 - 4
Maximum number of students: not limited	
Additional notes and regulations: Lecturers of the Institute of Mathematical Stochastics	

Georg-August-Universität Göttingen Module M.Mat.3110: Higher analysis	9 C 6 WLH
<p>Learning outcome, core skills: Learning outcome:</p> <p>Weighted differently depending on the current course offer, after having successfully passed the module, students are familiar with basic principles of functional analysis respectively the description of linear elliptical differential equations in functional analysis. They</p> <ul style="list-style-type: none"> • are familiar with the most known examples of function and sequence spaces like spaces of continuous functions, L_p, l_p and Sobolev spaces on bounded and unbounded areas; • identify compactness of operators and analyse the solvability of general linear operator equations, especially of boundary value problems for linear elliptical differential equations with variable coefficients with the aid of the Riesz Fredholm theory; • analyse the regularity of solutions of elliptical boundary value problems inside the domain in question and on its boundary; • use basic theorems of linear operators in Banach spaces, especially the Banach-Steinhaus theorem, the Hahn-Banach theorem and the open mapping theorem; • discuss weak convergence concepts and basic characteristics of dual and double-dual spaces; • are familiar with basic concepts of spectral theory and the spectral theorem for bounded, self-adjoint operators. <p>Core skills:</p> <p>After having successfully completed the module, students will be able to</p> <ul style="list-style-type: none"> • formulate and analyse differential equations and other problems in the language of functional analysis; • identify and describe the relevance of characteristics of functional analysis like choice of a suitable function space, completeness, boundedness or compactness; • evaluate the influence of boundary conditions and function spaces for existence, uniqueness and stability of solutions of differential equations. 	<p>Workload:</p> <p>Attendance time: 84 h</p> <p>Self-study time: 186 h</p>
Course: Functional analysis / Partial differential equations (Lecture)	4 WLH
Examination: Written examination (120 minutes) Examination prerequisites: M.Mat.3110.Ue: Achievement of at least 50% of the exercise points and presentation, twice, of solutions in the exercise sessions	9 C
Course: Functional analysis / Partial differential equations - exercise session (Exercise)	2 WLH
Examination requirements:	

Proof of the advanced knowledge about functional analysis or partial differential equations		
Admission requirements: none	Recommended previous knowledge: B.Mat.0021, B.Mat.0022, B.Mat.1100	
Language: English	Person responsible for module: Programme coordinator	
Course frequency: each summer semester	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: Bachelor: 4 - 6; Master: 1 - 4	
Maximum number of students: not limited		
Additional notes and regulations:		
<ul style="list-style-type: none"> • Instructor: Lecturers at the Mathematical Institute or at the Institute of Numerical and Applied Mathematics • Written examination: This module can be completed by taking a lecture course counting towards the modules B.Mat.2100 or B.Mat.2110. Compared to the exams of the modules B.Mat.2100 respectively B.Mat.2110, exams of the module "Higher analysis" have a higher level of difficulty and test advanced knowledge. • Exclusions: The module "Higher analysis" cannot be completed by taking a lecture course that has already been accounted in the Bachelor's studies. 		

Georg-August-Universität Göttingen Module M.Mat.3130: Operations research		9 C 6 WLH
Learning outcome, core skills: Learning outcome: <p>The successful completion of the module enables students to learn methods, concepts, theories and applications in the area of the theory of operations research. Depending on the current course offer the following content-related competencies may be pursued.</p> <p>Students</p> <ul style="list-style-type: none"> • are able to identify problems of operations research in application-oriented problems and formulate them as optimisation problems; • know methods for the modelling of application-oriented problems and are able to apply them; • evaluate the target function included in a model and the side conditions on the basis of their particular important characteristics; • analyse the complexity of the particular resulting optimisation problem; • are able to develop optimisation methods for the solution of a problem of operation research or adapt general methods to special problems; • know methods with which the quality of optimal solutions can be estimated to the upper and lower and apply them to the problem in question; • differentiate between accurate solution methods, approximation methods with quality guarantee and heuristics and evaluate different methods on the basis of the quality of the found solutions and their computing time; • interpret the found solutions for the underlying practical problem and evaluate the model and solution method on this basis. <p>Core skills:</p> <p>After having successfully completed the module, students will be able to</p> <ul style="list-style-type: none"> • discuss basic concepts of the area "Operations research"; • explain basic ideas of proof in the area "Operations research"; • identify typical applications in the area "Operations research". 		Workload: Attendance time: 84 h Self-study time: 186 h
Course: Lecture course (Lecture)		4 WLH
Examination: Oral examination appr. 20 minutes, alternatively written examination, 120 minutes Examination prerequisites: M.Mat.3130.Ue: Achievement of at least 50% of the exercise points and presentation, twice, of solutions in the exercise sessions		9 C
Course: Exercise session (Exercise)		2 WLH
Examination requirements: Successful proof of the acquired skills and competencies in the area "Operations research"		
Admission requirements:	Recommended previous knowledge:	

none	B.Mat.2310
Language: English	Person responsible for module: Programme coordinator
Course frequency: once a year	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: Master: 1 - 3
Maximum number of students: not limited	
Additional notes and regulations: Instructor: Lecturers at the Institute of Numerical and Applied Mathematics	

Georg-August-Universität Göttingen Module M.Mat.3140: Mathematical statistics		9 C 6 WLH
Learning outcome, core skills: Learning outcome: After having successfully completed the module "Mathematical statistics", students are familiar with the basic concepts and methods of mathematical statistics. They <ul style="list-style-type: none"> • understand most important methods of mathematical statistics like estimates, testing, confidence propositions and classification and are able to use them in simple models of mathematical statistics; • evaluate statistical methods mathematically precisely, amongst others via suitable risk and loss concepts; • analyse optimality characteristics of statistical estimate methods via lower and upper bounds; • are familiar with basic statistical distribution models; • are familiar with references of mathematical statistics to other mathematical areas. Core skills: After having successfully completed the module, students have acquired basic competencies in mathematical statistics. They will be able to <ul style="list-style-type: none"> • apply statistical ways of thinking as well as basic mathematical methods of statistics; • formulate statistical models mathematical precisely; • analyse practical statistical problems mathematically precisely with the learned methods. 		Workload: Attendance time: 84 h Self-study time: 186 h
Course: Lecture course (Lecture)		4 WLH
Examination: Written examination 120 minutes, alternatively, oral examination, appr. 20 minutes Examination prerequisites: M.Mat.3140.Ue: Achievement of at least 50% of the exercise points and presentation, twice, of solutions in the exercise sessions		9 C
Course: Exercise session (Exercise)		2 WLH
Examination requirements: Successful proof of the acquired skills and competencies in the area "Mathematical statistics"		
Admission requirements: none	Recommended previous knowledge: B.Mat.1400	
Language: English	Person responsible for module: Programme coordinator	
Course frequency:	Duration:	

once a year	1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: Master: 1 - 3
Maximum number of students: not limited	
Additional notes and regulations: Instructor: Lecturers at the Institute of Mathematical Stochastics	