Department of Mathematical analysis : Financial Mathematics
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Although the main research of the department is theoretical, for many years our department is responsible for actuarial and financial mathematics bachelor and master programs, therefore working on students' final papers, connected with practical applications in insurance and banking business, we are able to propose several topics for possible collaboration. Professors V. Paulauskas and J. Siaulys, assoc. professor M. Manstavicius and lector A. Skucaite are involved in this activity (one can mention that the last named person for many years had worked in rather strong insurance company).

1. Application of generalized methods (chain ladder, among others) for the estimation of Loss reserve, including reserve for IBNR (Incurred but not Reported claims).

2. Estimation of ruin probability of insurance company using modern actuarial techniques.

3. Analysis of distributions of insurance claims and risk processes.

4. Application of actuarial methods for disability insurance.

5. Practical pricing of credit derivative portfolios and evaluation of risk measures.

Head of the department prof. Vygantas Paulauskas