

Michal Pešta

Pedagogical Activities (last 3 years)

Lectures

- Winter 19/20 **NMFM301**, *Statistika pro finanční matematiky*, 4/2, (myself 4/0).
- Summer 18/19 **NMFM404**, *Selected Software Tools for Finance and Insurance*, 2/0, (2/0).
Winter 18/19 **NMFM301**, *Statistika pro finanční matematiky*, 4/2, (4/0).
- Summer 17/18 **NMFM404**, *Selected Software Tools for Finance and Insurance*, 2/0, (2/0).
Winter 17/18 **NMFM301**, *Statistika pro finanční matematiky*, 4/2, (4/0).
- Summer 16/17 **NMFM404**, *Selected Software Tools for Finance and Insurance*, 2/0, (2/0).
Winter 16/17 **NMFM301**, *Statistika pro finanční matematiky*, 4/2, (4/0).

Exercises

- Winter 19/20 **NMFM401**, *Mathematics of Non-Life Insurance 1*, 2/2, (0/2).
- Summer 18/19 **NMFM202**, *Pravděpodobnost pro finanční matematiky*, 4/2, (0/2).
Summer 18/19 **NMFM402**, *Mathematics of Non-Life Insurance 2*, 2/2, (0/2).
Winter 18/19 **NMFM401**, *Mathematics of Non-Life Insurance 1*, 2/2, (0/2).
- Summer 17/18 **NMFM202**, *Pravděpodobnost pro finanční matematiky*, 4/2, (0/2).
Summer 17/18 **NMFM402**, *Mathematics of Non-Life Insurance 2*, 2/2, (0/2).
Winter 17/18 **NMFM401**, *Mathematics of Non-Life Insurance 1*, 2/2, (0/2).
Winter 17/18 **NMST531**, *Censored Data Analysis*, 2/2, (0/2).
- Summer 16/17 **NMFM202**, *Pravděpodobnost pro finanční matematiky*, 4/2, (0/2).
Summer 16/17 **NMFM402**, *Mathematics of Non-Life Insurance 2*, 2/2, (0/2).
Winter 16/17 **NMFM401**, *Mathematics of Non-Life Insurance 1*, 2/2, (0/2).
Winter 16/17 **NMST531**, *Censored Data Analysis*, 2/2, (0/2).

Seminars

- Winter 19/20 **NMMA366**, *Matematické metody v praxi*, 0/1.
- Summer 18/19 **NMMA366**, *Matematické metody v praxi*, 0/1.
- Winter 18/19 **NMMA366**, *Matematické metody v praxi*, 0/1.

Bachelor Theses

- September 2019 **Stochastické prístupy pre rozdelenie agregovaných škôd**, *MFAPM*, defended.
Bc. Katarína Kirešová
- September 2017 **Problém nejbližší korelační matice**, *MOM*, defended.
Bc. Martina Sotáková
- June 2017 **Mixed Poisson models for claim counts**, *MOM*, defended.
Bc. Filip Hauptfleisch
- Stochastické procedury pro distribuci agregovaných škod**, *MFAPM*, in preparation.
Jana Procházková
- Stochastické rezervování škod pomocí dvojitého chain ladderu**, *MFAPM*, in preparation.
Tereza Javůrková
- Useknutá data**, *MOM*, in preparation.
Redek David

Master Theses

- September 2019 **Micro-level stochastic claims reserving**, *MFAPM*, defended.
Mgr. Marek Rathouský
- September 2019 **Actuarial and exposure-based models for hail peril**, *MFAPM*, defended.
Bc. Matúš Drobuliak
- February 2019 **Claims reserve volatility and bootstrap with application on historical data with trend in claims development**, *MFAPM*, defended.
Mgr. Kateřina Malíková
- September 2018 **Non-homogeneous Poisson process – estimation and simulation**, *MFAPM*, defended.
Mgr. Anna Vedyushenko
- June 2018 **Truncated data and stochastic claims reserving**, *MFAPM*, defended.
Mgr. Dominik Marko
- June 2018 **Structural equation models with application in social sciences**, *MFAPM*, defended.
Mgr. Václav Veselý
- January 2018 **Hurdle models in non-life insurance**, *MFAPM*, defended.
Mgr. Cheng Tian
- January 2018 **Loss reserving for individual claim-by-claim data**, *MFAPM*, defended.
RNDr. Vojtěch Bednárik
- June 2017 **Tweedie models for pricing and reserving**, *MFAPM*, defended.
Mgr. Tereza Smolárová
- Analysis of several acceleration techniques for life insurance liability value determination**, *MFAPM*, in preparation.
Bc. Matěj Drahokoupil
- Total least squares and their asymptotic properties**, *MFAPM*, in preparation.
Bc. Karel Chuchel
- Multivariate generalized autoregressive conditional heteroscedasticity models**, *MPMSE*, in preparation.
Bc. Nováková Martina
- Various change point estimation methods**, *MPMSE*, in preparation.
Bc. Šimonová Soňa

Rigorous Thesis

- May 2018 **Loss reserving for individual claim-by-claim data**, *MFAPM*, defended.
RNDr. Bednárik Vojtěch

October **Large claims modeling**, *MFAPM*, defended.
2016 RNDr. Ing. Barbora Petrová, Ph.D.

Consultant for Doctoral Thesis

Quantiles and ranks in linear and multivariate models, *4M9*, in preparation.
Xeniya Yermolenko

Supervised Theses in Total

Rigorous	2 defended
Master	20 defended, 4 in progress
Bachelor	15 defended, 3 in progress

Prague, December 29, 2019