Short CV

Qualifications

Mathematics, Habilitation, Technical University of Munich
Award Date: 20 Jan 2016

Mathematics, PhD, Technical University of Braunschweig
Award Date: 31 Mar 2011

Mathematics, Diplom, Technical University of Braunschweig
Award Date: 31 Jul 2007

Employment

Academic Staff
Chair of Applied Stochastics
Technische Universität Dresden
1 Sep 2016 → present

Full Professor
Otto von Guericke University Magdeburg
Magdeburg, Germany
1 Apr 2016 → 31 Aug 2016

Visiting Professor
Technische Universität Dresden
Dresden, Germany
1 Oct 2013 → 30 Sep 2014

PostDoc
Technical University of Munich
Garching, Germany
1 Jun 2012 → 31 Mar 2016

Visiting Professor
Michigan State University
United States
1 Aug 2011 → 31 May 2012

PhD student
Technical University of Braunschweig
Braunschweig, Germany
1 Apr 2008 → 31 Jul 2011

Research associate
Technical University of Braunschweig
Braunschweig, Germany
1 Sep 2007 → 31 Mar 2008

Research outputs

On q-scale functions of spectrally negative Lévy processes
Behme, A. D., Oechsler, D. C. & Schilling, R. L., 2 Mar 2023, In: Advances in Applied Probability. 55, 1, p. 56 - 84 29 p.

Moments of the Ruin Time in a Lévy Risk Model
Strietzel, P. L. & Behme, A. D., Dec 2022, In: Methodology and Computing in Applied Probability. 24, 4, p. 3075-3099 25 p.

Markov-modulated generalized Ornstein-Uhlenbeck processes and an application in risk theory
Behme, A. D. & Sideris, A., May 2022, In: Bernoulli : official journal of the Bernoulli Society for Mathematical Statistics and Probability. 28, 2, p. 1309–1339 31 p.

On moments of downward passage times for spectrally negative Lévy processes
Behme, A. D. & Strietzel, P. L., 2022, (E-pub ahead of print) In: Journal of Applied Probability.

A 2 x 2 random switching model and its dual risk model
Behme, A. D. & Strietzel, P. L., 2021, In: Queueing Systems: Theory and Applications. 99, p. 27–64

Continuity properties and the support of killed exponential functionals
Behme, A. D., Lindner, A., Reker, J. & Rivero, V., 2021, In: Stochastic Processes and their Applications. 140, p. 115–146

On the law of killed exponential functionals
Behme, A. D., Lindner, A. & Reker, J., 2021, In: Electronic Journal of Probability. 26, 60, p. 1-35

Exponential functionals of Markov additive processes
Behme, A. D. & Sideris, A., 2020, In: Electronic Journal of Probability. 25, 37, p. 1-25

Ruin probabilities for risk processes in a bipartite network
Behme, A. D., Klüppelberg, C. & Reinert, G., 2020, In: Stochastic models : affiliated publication of the Institute for Operations Research and the Management Sciences. 36, p. 548-573

Exponential Functionals of Lévy Processes with Jumps
Behme, A. D., 18 Apr 2015, In: Alea : Latin American journal of probability and mathematical statistics. 12, p. 375-397

A criterion for invariant measures of Itô processes based on the symbol
Behme, A. & Schnurr, A., 2015, In: Bernoulli : official journal of the Bernoulli Society for Mathematical Statistics and Probability. 21, 3, p. 1697-1718

Superposition of COGARCH processes
Behme, A., Chong, C. & Klüppelberg, C., 2015, In: Stochastic processes and their applications. 125, p. 1426-1469

Asymmetric COGARCH processes
Behme, A., Klüppelberg, C. & Mayr, K., 2014, In: Journal of Applied Probability. 51, A, p. 161-173

Distributions of exponential integrals of independent increment processes related to generalized gamma convolutions
Behme, A., Maejima, M., Matsui, M. & Sakuma, N., 2012, In: Bernoulli : official journal of the Bernoulli Society for Mathematical Statistics and Probability. 18, 4, p. 1172-1187

Moments of MGOU processes and positive semidefinite matrix processes
Behme, A., 2012, In: Journal of Multivariate Analysis. 111, p. 183-197

Multivariate generalized Ornstein-Uhlenbeck processes
Behme, A. & Lindner, A., 2012, In: Stochastic processes and their applications. 122, p. 1487-1518

Distributional properties of solutions of $dV_t = V_{t-}dU_t + dL_t$ with Lévy noise
Behme, A., 2011, In: Advances in Applied Probability. 43, 3, p. 688-711

Stationary solutions of the stochastic differential equation $dV_t =V_{t-}dU_t+dL_t$ with Lévy noise
Behme, A., Lindner, A. & Maller, R., 2011, In: Stochastic processes and their applications. 121, p. 91-108