



Quantitative Risk

Guest Editor:

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submissions:

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Message from the Guest Editor

This Special Issue is concerned with the broad topic of Quantitative Risk and includes any theoretical or empirical work related to this area.

Quantitative risk includes all areas of risk management with the application of quantitative methods to real world problems. Any research associated with any contribution in: Credit risk modeling; volatility risk modeling, including pricing volatility derivatives; model risk; operational risk; interest rate risk; liquidity risk; mortality risk; measures of risk exposure, such as the value at risk and coherent risk measure; hedging strategies; correlation risk; corporate risk; etc. is welcome.

We invite investigators to contribute original research articles that advance the use of mathematics, probability, and statistics in all areas of quantitative risk. All submissions must contain original unpublished work not being considered for publication elsewhere.





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Message from the Editor-in-Chief

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