Optimal (Re)Insurance: Challenges and Solutions

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Message from the Guest Editor

Optimal reinsurance refers to the process of determining the most effective way for insurance companies to transfer risk to a reinsurer. This research topic explores the challenges and solutions involved in finding the best reinsurance strategy. Challenges may include determining the appropriate level of risk transfer, managing the cost of reinsurance, and dealing with the complexity of reinsurance contracts. Solutions may involve the use of advanced modeling techniques, innovative reinsurance structures, and strategic partnerships with reinsurers.

Topics of interest include, but are not limited to, the following:

- Optimal (re)insurance with background risks;
- Optimal (re)insurance with external interventions;
- Optimal (re)insurance with default risks;
- Optimal (re)insurance under new emerging risk measures;
- Optimal (re)insurance under new premium principles;
- Optimal (re)insurance under game theory;
- Optimal (re)insurance for dependent risks;
- Cyber risks and optimal (re)insurance;
- Insurance economics;
- Behavior (re)insurance;
- Catastrophe (re)insurance design;
- Risk sharing and optimal (re)insurance.

Special Issue

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Message from the Editor-in-Chief

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- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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