

## Special Issue

# Advances in Financial and Insurance Derivatives

### Message from the Guest Editor

Financial and insurance markets are in practice genuinely incomplete; that is, there are more sources of risk than traded assets. This is encountered for both volatility and systematic mortality risk. While in financial markets valuation and hedging is performed with respect to some risk-neutral measure (martingale measure), in insurance markets there is often a lack of traded assets, so actuaries have to resort to some consistent valuation principles. In this Special Issue, we welcome high-quality research papers highlighting the valuation and hedging of derivatives in incomplete financial and insurance markets. You are invited to submit your research on relevant topics, such as options in stochastic volatility models, unit-linked life insurance, and mortality derivatives.

### Guest Editor

Prof. Dr. Thorsten Rheinländer

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### Deadline for manuscript submissions

closed (20 April 2023)



## Journal of Risk and Financial Management

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## About the Journal

### Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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