

Special Issue

Applied Mathematical Methods in Financial Risk Management

Message from the Guest Editors

In the last twenty years, a special attention of Mathematical Finance and Insurance has been devoted to risk management and measurement. Motivated by capital requirements imposed by the Basel Accord and by the need of quantifying the riskiness of financial positions, the theory of risk measures and of insurance premia has been developed both in a static and in a dynamic setting by applying (quasi-)convex analysis, probability theory and stochastic processes. Furthermore, related arguments and applications of risk measurement have been investigated: numerical applications, portfolio choice, capital allocation, risk sharing, just to mention few of them. In addition, the theory of insurance premia, on the one hand, has many connections with that of risk measures while, on the other hand, has a different range of applications and motivations. The purpose of this Special Issue is to collect a number of articles providing a landscape on the applications of mathematical methods to risk management and measurement.

Guest Editors

Prof. Dr. Emanuela Rosazza Gianin

Department of Statistics and Quantitative Methods, University of Milano-Bicocca, via Bicocca degli Arcimboldi 8, 20126 Milano, Italy

Prof. Dr. Elisa Mastrogiacomo

Dipartimento di Economia, Università dell'Insubria, Via Monte Generoso 71, 21100 Varese, Italy

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Mathematics
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
mathematics@mdpi.com

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

Editor-in-Chief

Prof. Dr. Francisco Chiclana
School of Computer Science and Informatics, De Montfort University,
The Gateway, Leicester LE1 9BH, UK

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