



Applications of Markovian modeling to Risk Management, Queuing Theory, Inventory Theory, Mathematical Finance and Population Dynamics

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Deadline for manuscript
submissions:

closed (31 January 2022)

Message from the Guest Editor

Dear Colleagues,

This Special Issue focuses on applications of Markov processes to risk management, queuing theory, inventory theory, mathematical finance, and population dynamics (including epidemics). We invite both theoretical and applied contributions to the fields enumerated below, and exit problems are of special interest.

A few examples (not exclusive) of topics of interest are:

- Optimal dividends for absorbed or reflected processes, including bankruptcy
- Reinsurance and reinsurance games
- Optimal stopping and American options
- Real options
- Stability and control of population models





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Message from the Editor-in-Chief

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