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Selected Papers from the Actuarial Risk Modelling and Extreme Values Workshop

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Deadline for manuscript submissions:
closed (31 March 2019)

Message from the Guest Editors

Dear Colleagues,

The Research School of Finance, Actuarial Studies and Statistics, College of Business and Economics, Australian National University, is convening a two-day workshop on the 6th and 7th September 2018 with the intention of bringing together experts in these areas from different disciplines to present up-to-date reviews and overviews of their subjects. The workshop will provide a unique opportunity for academics and practitioners to meet and discuss these important actuarial problems and their solutions. For more details, please refer to the workshop webpage: https://www.rsfas.anu.edu.au/rsfas-research/workshop-series/.

We welcome all participants to submit their manuscripts presented at the workshop to this special issue. All manuscripts will be refereed through the same peer-review process of the journal *Risks*.

Keywords

- Extreme value theory
- Aging and longevity
- Catastrophe risks
- Financial risk management
- Predictive analytics
- Measures of risk
- Modelling excess losses
- Dependence modelling and copulas

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Special Issue

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Message from the Editor-in-Chief

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- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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