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Interplay between Financial and Actuarial Mathematics II

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Deadline for manuscript submissions: closed (31 December 2023)

Message from the Guest Editors

Due to the lasting ultra-low interest rate environment, the interplay between actuarial and financial mathematics along with the control theory has become a focus of interest for both researchers and practitioners. Many emerging insurance products involve financial instruments and vice versa. Therefore, being aware of the methods applied in both branches presents novel perspectives and could help solve topical problems.

In this Special Issue, we welcome high-quality research papers highlighting the interaction between actuarial and financial mathematics. You are cordially invited to submit your research on actuarial problems involving financial instruments; stochastic optimal control in insurance; and innovative risk measures involving both actuarial and financial elements.

This Special Issue is a continuation of the previous successful Special Issue "Interplay between Financial and Actuarial Mathematics".



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Message from the Editor-in-Chief

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