



Multivariate Risks

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Message from the Guest Editor

Dear Colleagues,

Interest in multidimensional risk theory has grown substantially in recent years. The main reason for this is the fact that multidimensional risk models allow for a deeper insight into the interplay between different lines of business or different insurers. However, due to the various possible multidimensional ruin sets and due to the appearing dependencies, e.g., between claim severities or claim arrival times, the mathematical treatment of multidimensional risk models demands a higher level of complexity when compared to univariate risk models.

In this Special Issue, we welcome high-quality research papers addressing the various aspects of multidimensional risk theory.

You are therefore cordially invited to submit your latest results in the area of multivariate risk modeling, such as multivariate risk theory, optimal dividend problems, risk networks, multivariate heavy/light-tailed claims, and others.

Dr. Anita Behme
Guest Editor





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Message from the Editor-in-Chief

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