Special Issue

Actuarial Mathematics and Risk Management

Message from the Guest Editor

Among the most significant implementations of the principles of enterprise risk management (ERM), the risk management process (RMP) involves various quantitative phases, usually encompassed under the label quantitative risk management (QRM). Actuarial mathematic principles and tools can provide substantial support when implementing QRM phases, in particular when facing new risks or risks with changing features. Examples are provided by the assessment of product and portfolio risk profiles, the analysis of pooling effects and aggregate risk components, the use of stochastic processes in analyzing the evolution over time of individual risks and portfolio results, etc. This background suggests that there are many areas of modeling and managing risks that can benefit from novel research, aiming at both methodological and application innovation, in the insurance (life and non-life) context as well as in other economic sectors.

Guest Editor

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Risks

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Message from the Editor-in-Chief

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