Special Issue

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

Message from the Guest Editor

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

Guest Editor

Prof. Dr. Florin Avram Laboratoire de Mathématiques Appliquées, Université de Pau, 64000 Pau, France

Deadline for manuscript submissions

closed (31 January 2022)



Risks

an Open Access Journal by MDPI

Impact Factor 1.5 CiteScore 5.0



mdpi.com/si/37497

Risks Editorial Office MDPI, Grosspeteranlage 5 4052 Basel, Switzerland Tel: +41 61 683 77 34 risks@mdpi.com

mdpi.com/journal/

risks







an Open Access Journal by MDPI

Impact Factor 1.5 CiteScore 5.0



risks



About the Journal

Message from the Editor-in-Chief

Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School, City St George's, University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

Author Benefits

Open Access:

free for readers, with article processing charges (APC) paid by authors or their institutions.

High visibility:

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

Journal Rank:

CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))