Special Issue

Capital Requirement Evaluation under Solvency II framework

Message from the Guest Editor

The regulatory Solvency II framework recently came in force in order to improve the solvency of the insurance sector and, by extension, underpin the stability of the broader financial system. As well-known, a risk-based system has been developed defining the criteria for computing the capital requirement by using either a standard formula or an internal model. Also diversification and risk-mitigation effects are taken into account. In this framework, actuarial literature and practitioners are focusing on both the assessment of capital requirement for different sources of risk and the valuation of asset and liabilities. We welcome papers related, but not limited to, the following topics:

- Quantification of capital requirement for Life or Non-Life Underwriting Risk
- Extensions of Solvency II Standard formula.
- Assessing diversification
- Modelling risk-mitigation effects
- Capital allocation
- Valuation of technical liabilities in a Solvency II framework

Guest Editor

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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.

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