Special Issue

Loss Models: From Theory to Applications

Message from the Guest Editors

The first edition of the textbook *Loss Models: From Data to Decisions* by Klugman, Panjer, and Willmot was published in 1998. The past 20 years have seen the development of actuarial risk theory, along with the availability of more advanced statistical techniques, huge amount of data, and computational power. This special issue aims to celebrate its 20th anniversary by collecting state-of-the-art research papers tackling the latest challenges in theory and/or applications of loss models. While collective risk models are commonly used in general insurance and health insurance, they can also be utilized to model other types of risks, such as operational and credit risks. Due to the interdisciplinary nature of the subject, related models are often found in other areas, such as queueing theory, financial risk management, and statistics. We warmly welcome papers related, but not limited to, the following topics:

- Frequency/severity/compound distributions;
- Risk/loss aggregation;
- Ruin theory;
- Credibility theory;
- Reinsurance;
- Dependence structure;
- Extreme value theory;
- Risk measures; and
- Fitting and inference of loss models.

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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.

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