Information in Economics, Finance and Insurance: Modelling and Applications

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Message from the Guest Editors

Dear Colleagues,

Information is a key element for identifying and quantifying risks in many aspects of our lives, and it assumes a crucial role in fields such as finance and insurance. Developing a reasonable model that can be used as a proxy of real-world risk dynamics is the starting point in any financial and actuarial activity. The goodness or imperfection of models is a consequence of the amount of available information about the nature of the risks and how they are related.

In this Special Issue, we aim to collect review, expository and original papers dealing with problems arising in economics, finance and insurance, where information is the key feature, putting the focus on the role of partial, asymmetric or even private information.

We welcome both theoretical and empirical contributions on information models in economics, finance and insurance; optimal control problems under different information levels; stochastic filtering; insider information; partial and asymmetric information in game theory; risk management; data analysis; learning.

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Special Issue

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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