Stochastic Modelling with Applications in Finance and Insurance

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Message from the Guest Editors

Dear Colleagues,

Stochastic models have been questioned under the upsurge of machine learning techniques applied to these fields. Nonetheless, stochastic modelling remains a powerful tool to describe a broad range of phenomena in the area of mathematical finance and of insurance separately, as well as in their intersection. The interaction between the theoretical developments on one hand, and numerical computation techniques on the other hand, has led to important results and applications in the above-mentioned fields, including portfolio optimization, risk management and solvency related research questions.

This Special Issue aims at highlighting high-quality papers under the form of an original research article, a state-of-the-art review or an expository dealing with the recent advances on the topic of 'Stochastic Modelling with Applications in Finance and Insurance'. Both theoretical and practice-related developments in the area of modelling in quantitative finance and insurance as well as in the interplay between these fields are welcome. Applications involve pricing, hedging, reserving, valuation and more generally, risk measurement and management.

Special Issue

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Message from the Editor-in-Chief

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