



## Mathematical Methods Applied in Pricing and Investment Problems

Guest Editors:

**Dr. Traian A Pirvu**

Department of Mathematics and  
Statistics, McMaster University,  
1280 Main Street West, Hamilton,  
ON L8S 4K1, Canada

**Dr. Petar Jevtic**

School of Mathematical and  
Statistical Sciences, Arizona State  
University, Tempe, AZ 85287-  
1804, United States

Deadline for manuscript  
submissions:

**30 September 2024**

### Message from the Guest Editors

Dear Colleagues,

Many financial and insurance products are based on risk factors, and are not directly traded. The pricing of these products is sometimes linked to optimal investment in financial and insurance markets. One such example of this is from Jevtić, Kwak, and Pirvu (2022) who developed a continuous time model for the optimal investment and pricing of mortality-linked instruments.

In this Special Issue, we are aiming to collect high-quality research papers focusing on the mathematical modelling and methodology of pricing non-tradable risks, and optimal investment in financial and insurance markets. You are invited to submit your research on continuous time stochastic models and methods for pricing non-tradable risks, and stochastic optimal control problems in finance and insurance, modelling optimal investment.





*risks*



an Open Access Journal by MDPI

## Editor-in-Chief

### **Prof. Dr. Steven Haberman**

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

## Message from the Editor-in-Chief

*Risks* is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

The scientific community and the general public have unlimited free access to the content as soon as it is published.

## 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))

## Contact Us

---

*Risks* Editorial Office  
MDPI, St. Alban-Anlage 66  
4052 Basel, Switzerland

Tel: +41 61 683 77 34  
[www.mdpi.com](http://www.mdpi.com)

[mdpi.com/journal/risks](http://mdpi.com/journal/risks)  
[risks@mdpi.com](mailto:risks@mdpi.com)  
[X@Risks\\_MDPI](https://twitter.com/Risks_MDPI)