Tail Risk Analysis and Management

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Deadline for manuscript submissions:
31 August 2024

Message from the Guest Editors

This Special Issue aims to delve into the challenges associated with modeling, measuring, and managing tail risks. We cordially invite submissions of original research that either tackles the theoretical and methodological aspects of tail risk analysis or seeks empirical evidence pertaining to tail risks. The scope of the tail risks under consideration may range from specific—including financial risks, such as insolvency and credit default, and natural hazards, such as floods, hurricanes, and wildfires—to more general forms of tail risk. Research aimed at devising tools for studying tail events, such as efficient simulation techniques, is also highly desirable. Contributions with applications in insurance, finance, and economics are especially encouraged.

Special Issue

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Message from the Editor-in-Chief

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- 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.

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