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# Computational Finance and Risk Analysis in Insurance

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Deadline for manuscript submissions:
**closed (31 October 2020)**

## Message from the Guest Editor

Dear Colleagues,

Whilst developing valuation concepts for financial products, modelling of financial processes, risk measurement issues and portfolio optimization are often central aspects of research, the computational methods to produce the final numbers are equally important in the application of financial and insurance mathematics.

With this Special Issue I would like to encourage all colleagues (from both academia and industry) working in the computational area of finance and insurance to share their innovative methods with the community. These methods can be (but are not limited to) the following:

- variants of classical computational approaches such as Monte Carlo algorithms, tree methods, quadrature or methods to solve partial differential equations,
- new machine learning methods, in particular neural network approaches,
- algorithms from computational statistics,
- specialized algorithms to deal with an important practical issue.

The Special Issue favours contributions that are closely related to a specific application in real life, but also theoretical contributions.

Prof. Dr. Ralf Korn
*Guest Editor*

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## Message from the Editor-in-Chief

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