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Recent Developments in Risk Management of Equity-Linked Annuities

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Message from the Guest Editors

Dear Colleagues,

This Special Issue focuses on recent developments in risk management of equity-linked annuities, especially on variable annuities. Topics include, but are not limited to, single contract valuation, portfolio valuation, hedging methodology, risk measurement, reserving and risk capitals calculation. Papers that address subproblems within these topics are also welcome. This Special Issue aims to bring together the latest research and state-of-the-art results in the area.

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Message from the Editor-in-Chief

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