



Advances in Financial and Insurance Derivatives

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submissions:

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Message from the Guest Editor

Dear Colleagues,

Financial and insurance markets are in practice genuinely incomplete; that is, there are more sources of risk than traded assets. This is encountered for both volatility and systematic mortality risk. While in financial markets valuation and hedging is performed with respect to some risk-neutral measure (martingale measure), in insurance markets there is often a lack of traded assets, so actuaries have to resort to some consistent valuation principles.

In this Special Issue, we welcome high-quality research papers highlighting the valuation and hedging of derivatives in incomplete financial and insurance markets. You are invited to submit your research on relevant topics, such as options in stochastic volatility models, unit-linked life insurance, and mortality derivatives.

Prof. Dr. Thorsten Rheinländer
Guest Editor





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Message from the Editor-in-Chief

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