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Derivative Pricing and Risk Management in Weather, Climate and Geological Risks

Guest Editor:

Dr. Mariano Rodrigo

School of Mathematics and Applied Statistics, University of Wollongong, Wollongong, NSW 2522, Australia

Deadline for manuscript submissions:

closed (30 September 2021)

Message from the Guest Editor

The Special Issue "Derivative Pricing and Risk Management" in Weather, Climate and Geological Risks" is open for submissions and welcomes articles that develop financial solutions to mitigate, hedge and transfer climatic and disaster risks. The broad aim of this Special Issue is to look at the development of mathematical models and approaches for the fair valuation and hedging of financial derivatives, with a focus on two urgent areas of environmental concern: climate change adaptation and disaster risk management. Another important theme of this Special Issue is to address catastrophic and geological risks that magnify property insurance and reinsurance losses. Other topics, not necessarily on derivative pricing, that aim to develop climate change scenarios that can be used to model credit and insurance risk for financial institutions and to develop mitigation strategies are also welcome.











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Prof. Dr. Francisco Chiclana

School of Computer Science and Informatics, De Montfort University, The Gateway, Leicester LE1 9BH, UK

Message from the Editor-in-Chief

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