Applied Mathematical Methods in Financial Risk Management

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Message from the Guest Editors

Dear Colleagues,

In the last twenty years, a special attention of Mathematical Finance and Insurance has been devoted to risk management and measurement.

Motivated by capital requirements imposed by the Basel Accord and by the need of quantifying the riskiness of financial positions, the theory of risk measures and of insurance premia has been developed both in a static and in a dynamic setting by applying (quasi-)convex analysis, probability theory and stochastic processes. Furthermore, related arguments and applications of risk measurement have been investigated: numerical applications, portfolio choice, capital allocation, risk sharing, just to mention few of them.

In addition, the theory of insurance premia, on the one hand, has many connections with that of risk measures while, on the other hand, has a different range of applications and motivations.

The purpose of this Special Issue is to collect a number of articles providing a landscape on the applications of mathematical methods to risk management and measurement.

Special Issue

Editor-in-Chief

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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