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Tail Risk Analysis and Management

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Message from the Guest Editors

This Special Issue aims to delve into the challenges associated with modeling, measuring, and managing tail risks. We cordially invite submissions of original research that either tackles the theoretical and methodological aspects of tail risk analysis or seeks empirical evidence pertaining to tail risks. The scope of the tail risks under consideration may range from specific—including financial risks, such as insolvency and credit default, and natural hazards, such as floods, hurricanes, and wildfires—to more general forms of tail risk. Research aimed at devising tools for studying tail events, such as efficient simulation techniques, is also highly desirable. Contributions with applications in insurance, finance, and economics are especially encouraged.

Deadline for manuscript submissions:

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Message from the Editor-in-Chief

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