

First call for papers of the sixth International Conference on

Mathematical and Statistical Methods for Actuarial Sciences and Finance

April 22-24, 2014

Vietri sul Mare (Salerno) Italy, Lloyd's Baia Hotel

<http://www.maf2014.unisa.it>

The aim of the Conference MAF 2014 is to provide new theoretical and methodological results, and significant applications in actuarial sciences and finance by the capabilities of the interdisciplinary mathematical-and-statistical approach. The conference is open to both academicians and professionals, and it is designed to promote the cooperation between theoreticians and practitioners.

Keynote speakers:

Chris Adcock
University of Sheffield

Teemu Pennanen
King's College London

Daniel Ryan
Swiss Re Services Ltd London

Erricos Kontoghiorghes
Cyprus University of Technology

Dimitris N. Politis
University of California, San Diego

Lucio Sarno
Cass Business School City University London

Topics:

- Analysis of high frequency financial data
- Behavioral finance
- Carbon and green finance
- Credit risk methods and models
- Dynamic optimization in finance
- Forecasting of dynamical actuarial and financial phenomena
- Fund performance evaluation
- Insurance portfolio risk analysis
- Interest rate models
- Longevity risk
- Machine learning and soft-computing in finance
- Management in insurance business
- Models and methods for financial time series analysis
- Models for financial derivatives
- Multivariate techniques for financial markets analysis
- Optimization in insurance
- Pricing
- Probability in actuarial sciences, insurance and finance
- Real world finance
- Risk management
- Solvency analysis
- Sovereign risk
- Static and dynamic portfolio selection and management
- Trading system

Important Dates:

Submission of Abstracts* and Short Papers (facultative)**

Notification of acceptance

Submission of the final version of Short Papers

Conference

Submission of Extended Papers***

December 1st, 2013

Decision is made at most 10 days after submission

December 30th, 2013

April 22-24, 2014

June 30th, 2014

* The accepted Abstracts (1 page) will be included in the book of Abstracts

** The accepted Short Papers (4 pages, facultative) will be included in a Springer Volume, available at the conference.

*** The extended versions of the Abstracts and Short Papers may be submitted for publication in special issues of international journals. The submission will follow the general rules of the Journals.

Organizers:

Department of Economics and Statistics – University of Salerno, Fisciano (SA), Italy

Chairs:

Cira Perna (Department of Economics and Statistics, University of Salerno)

Marilena Sibillo (Department of Economics and Statistics, University of Salerno)

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