Preface

This volume[1] aims to collect new ideas presented in form of 4-pages papers dedicated to mathematical and statistical methods in actuarial sciences and finance. The cooperation between mathematicians and statisticians working in insurance and finance is a very fruitful field and provides interesting scientific products in theoretical models and practical applications, as well as in the scientific discussion of problems of national and international interest.

From the theoretical and applicative point of view, the topics covered in the book are: actuarial models; alternative testing approaches; behavioural finance; clustering techniques; coherent and no-coherent risk measures; credit-scoring approaches; data envelopment analysis; dynamic stochastic programming; financial contagion models; financial ratios; intelligent financial trading systems; mixture normality approaches; Monte Carlo-based methodologies; multi-criteria methods; nonlinear parameter estimation techniques; nonlinear threshold models; particle swarm optimization; performance measures; portfolio optimization; pricing methods for structured and non-structured derivatives; risk management; skewed distribution analysis; solvency analysis; stochastic actuarial valuation methods; variable selection models; time series analysis tools.

In the light of the successful cooperation between the above two quantitative approaches, the Editors of the volume organize the biennial conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF), born at the University of Salerno in 2004 and just arrived at its 6th edition this year.

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