1.	Record Nr.	UNINA9910254289303321
	Titolo	Actuarial Sciences and Quantitative Finance : ICASQF2016, Cartagena, Colombia, June 2016 / / edited by Jaime A. Londoño, José Garrido, Monique Jeanblanc
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2017
	ISBN	3-319-66536-7
	Edizione	[1st ed. 2017.]
	Descrizione fisica	1 online resource (IX, 174 p. 50 illus., 42 illus. in color.)
	Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1017 ; ; 214
	Disciplina	368.01
	Soggetti	Actuarial science Social sciences - Mathematics Statistics Actuarial Mathematics Mathematics in Business, Economics and Finance Statistics in Business, Management, Economics, Finance, Insurance
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
	Nota di contenuto	Part I: Actuarial Sciences -- Robust paradigm applied to parameter reduction in actuarial triangle models -- Unlocking reserve assumptions using retrospective analysis -- Spatial Statistical tools to assess mortality differences in Europe -- Stochastic control for insurance: Models, Strategies and Numerics -- Stochastic control for insurance: new problems and methods -- Part II: Quantitative Finance -- Bermudan option valuation under state-department models -- Option-Implied Objective Measures of Market Risk with Leverage -- The Sustainable Black-Scholes Equations -- Author Index.
	Sommario/riassunto	Developed from the Second International Congress on Actuarial Science and Quantitative Finance, this volume showcases the latest progress in all theoretical and empirical aspects of actuarial science and quantitative finance. Held at the Universidad de Cartagena in Cartegena, Colombia in June 2016, the conference emphasized relations between industry and academia and provided a platform for

practitioners to discuss problems arising from the financial and insurance industries in the Andean and Caribbean regions. Based on invited lectures as well as carefully selected papers, these proceedings address topics such as statistical techniques in finance and actuarial science, portfolio management, risk theory, derivative valuation and economics of insurance.