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Nota di bibliografia	Includes bibliographical references at the end of each chapters.
Nota di contenuto	1 The effects of credit rating announcements on bond liquidity: An event study -- 2 The effect of credit rating events on the emerging CDS market -- 3 A generalised linear model approach to predict the result of research evaluation -- 4 Projecting dynamic life tables using Data Cloning -- 5 Markov switching GARCH models: Filtering, approximations and duality -- 6 A network approach to risk theory and portfolio selection -- 7 A PSO-based approach for improving simple trading systems -- 8 Provisions for outstanding claims with distance-based generalized linear models -- 9 Profitability vs. attractiveness within a performance analysis of a life annuity business -- 10 Uncertainty in historical Value-at-Risk: an alternative quantile-based risk measure -- 11 Modeling volatility risk premium -- 12 Covered call

writing and framing: A cumulative prospect theory approach -- 13 Optimal portfolio selection for an investor with asymmetric attitude to gains and losses.

Sommario/riassunto

This volume gathers selected peer-reviewed papers presented at the international conference "MAF 2016 – Mathematical and Statistical Methods for Actuarial Sciences and Finance", held in Paris (France) at the Université Paris-Dauphine from March 30 to April 1, 2016. The contributions highlight new ideas on 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, one that yields unique theoretical models and practical applications, as well as new insights in the discussion of problems of national and international interest. This volume is addressed to academicians, researchers, Ph.D. students and professionals.