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Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1017 ; ; volume 135
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Soggetti	Actuarial science Economics, Mathematical Insurance - Mathematics Actuarial Sciences Quantitative Finance Statistics for Business, Management, Economics, Finance, Insurance
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Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
Nota di contenuto	Modeling Electricity Spot Price Dynamics by Using Levy-Type Cox Processes: An Application to the Colombian Market -- Using Value-at-Risk (VaR) to Measure Market Risk of the Equity Inventory of a Market Maker.- Reverse mortgage schemes financing urban dynamics using the multiple decrement approach -- Speedup of Calibration and Pricing with SABR models: from equities to interest rates derivatives -- Bergman, Piterbarg and Beyond: Pricing Derivatives under Collateralization and Differential Rates.
Sommario/riassunto	Featuring contributions from industry and academia, this volume includes chapters covering a diverse range of theoretical and empirical aspects of actuarial science and quantitative finance, including portfolio management, derivative valuation, risk theory and the economics of insurance. Developed from the First International Congress on Actuarial

Science and Quantitative Finance, held at the Universidad Nacional de Colombia in Bogotá in June 2014, this volume highlights different approaches to issues arising from industries in the Andean and Caribbean regions. Contributions address topics such as Reverse mortgage schemes and urban dynamics, modeling spot price dynamics in the electricity market, and optimizing calibration and pricing with SABR models.
