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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 Carribean 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.