1. Record Nr. UNINA9910765754403321 Autore Albert Cohen (Ed.) A Celebration of the Ties That Bind Us: Connections Between Actuarial Titolo Science and Mathematical Finance MDPI - Multidisciplinary Digital Publishing Institute, 2018 Pubbl/distr/stampa **ISBN** 3-03842-734-9 Descrizione fisica 1 electronic resource (216 p.) Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia The articles in this volume are contributed by scholars who are not only Sommario/riassunto experts in areas of Actuarial Science (AS) and Mathematical Finance (MF), but also those who present diverse perspectives from both industry and academia. Topics from multiple areas, such as Stochastic Modeling, Credit Risk, Monte Carlo Simulation, and Pension Valuation, among others, that were maybe thought to be the domain of one type of risk manager, are shown time and again to have deep value to other areas of risk management as well. The articles in this collection, in my opinion, contribute techniques, ideas, and overviews of tools that folks in both AS and MF will find useful and interesting to implement in their work. It is also my hope that this collection will inspire future collaboration between those who seek an interdisciplinary approach to

risk management.