Mathematical and Statistical Methods for Actuarial Sciences and Finance

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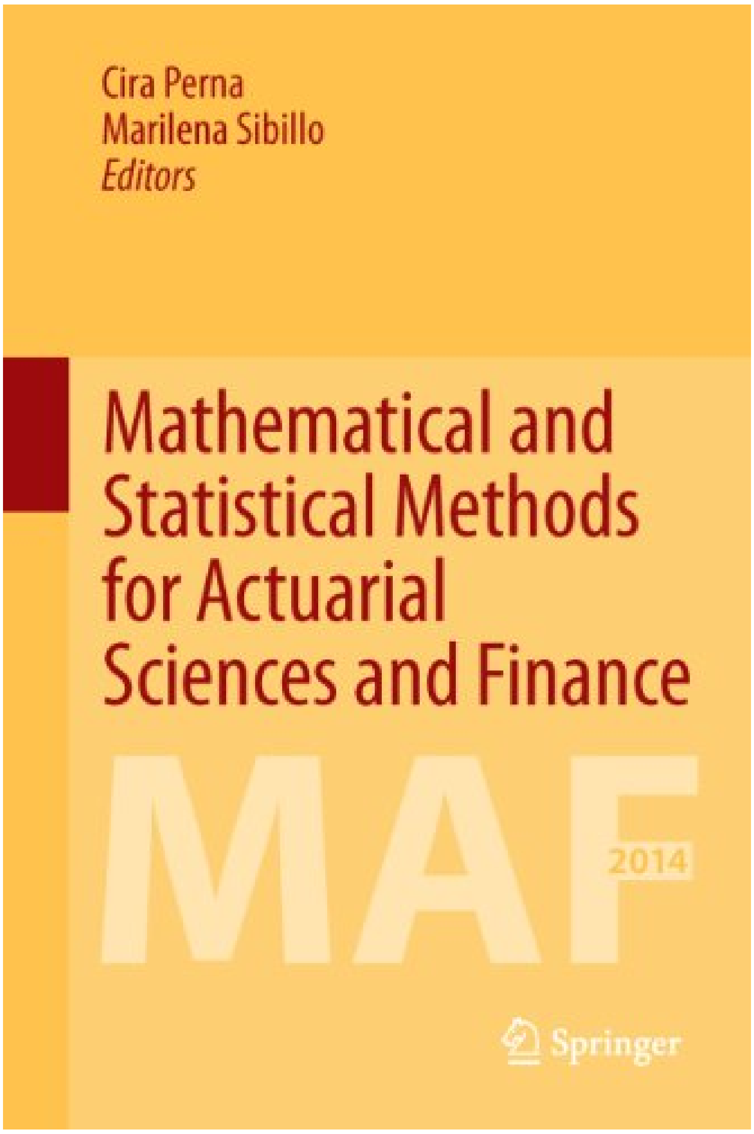

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From Springer : Mathematical and Statistical Methods for Actuarial Sciences and Finance before purchasing it in order to gage whether or not it would be worth my time, and all praised Mathematical and Statistical Methods for Actuarial Sciences and Finance:

This volume aims to collect new ideas presented in the form of 4 page papers dedicated to 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 and provides interesting scientific products in theoretical models and practical applications, as well as in scientific discussion of problems of national and international interest. This work reflects the results discussed at the biennial conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF), born at the University of Salerno in 2004.

From the Back CoverThe interaction between mathematicians and statisticians working in the actuarial and financial fields is producing numerous meaningful scientific results. This volume, comprising a series of four-page papers, gathers new ideas relating to mathematical and statistical methods in the actuarial sciences and finance. The book covers a variety of topics of interest from both theoretical and applied perspectives, including: actuarial models; alternative testing approaches; behavioral finance; clustering techniques; coherent and non-coherent risk measures; credit-scoring approaches; data envelopment analysis; dynamic stochastic programming; financial contagion models; financial ratios; intelligent financial trading systems; mixture normality approaches; Monte Carlo-based methodologies; multicriteria methods; nonlinear parameter estimation techniques; nonlinear threshold models; particle swarm optimization; performance measures; portfolio optimization; pricing methods for structured and non-structured derivatives; risk management; skewed distribution analysis; solvency analysis; stochastic actuarial valuation methods; variable selection models; and time series analysis tools.This book will be of value for academics, PhD students, practitioners, professionals, and researchers. It will also be of interest to other readers with some quantitative background knowledge.About the AuthorCira Perna has received the Degree in Mathematics from the University of Naples in 1983 and the M. Phil. in Statistics from the CSREAM, University of Naples, in 1985. She had Faculty positions, as Associate Professor, at the University of Calabria (1992-1994) and at the University of Salerno (1994-1999). She has been Professor of Statistics at the University of Salerno since 2000. She has published over 50 technical papers in journals and books. Her current research focuses on non linear time series analysis, artificial neural network models, resampling techniques. She is a member of the Italian Statistical Society and of the IASC. She is also in the board of the ANSET (Italian Time Series Analysis Research Group). Marilena Sibillo: After graduating in Quantitative Economics at the University of Naples Federico II, she worked at the University of Naples Federico II as a Researcher and taught at the Universities of Sassari and Salerno as Associate Professor. Since 2004 she is Professor in Financial Mathematics. She is author of several papers, mostly in Actuarial Mathematics, published in international specialized journal. At present her research is focused on the risk analysis in actuarial portfolio valuations.