Special Issue

Mathematical Methods Applied in Pricing and Investment Problems

Message from the Guest Editors

Many financial and insurance products are based on risk factors, and are not directly traded. The pricing of these products is sometimes linked to optimal investment in financial and insurance markets. One such example of this is from Jevtić, Kwak, and Pirvu (2022) who developed a continuous time model for the optimal investment and pricing of mortality-linked instruments. In this Special Issue, we are aiming to collect high-quality research papers focusing on the mathematical modelling and methodology of pricing non-tradable risks, and optimal investment in financial and insurance markets. You are invited to submit your research on continuous time stochastic models and methods for pricing non-tradable risks, and stochastic optimal control problems in finance and insurance, modelling optimal investment.

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Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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