Special Issue

Recent Developments in Risk Management of Equity-Linked Annuities

Message from the Guest Editors

This Special Issue focuses on recent developments in risk management of equity-linked annuities, especially on variable annuities. Topics include, but are not limited to, single contract valuation, portfolio valuation, hedging methodology, risk measurement, reserving and risk capitals calculation. Papers that address subproblems within these topics are also welcome. This Special Issue aims to bring together the latest research and state-of-the-art results in the area.

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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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Editor-in-Chief

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