# Special Issue

## Selected Papers from the Actuarial Risk Modelling and Extreme Values Workshop

### Message from the Guest Editors

The Research School of Finance, Actuarial Studies and Statistics, College of Business and Economics, Australian National University, is convening a two-day workshop on the 6th and 7th September 2018 with the intention of bringing together experts in these areas from different disciplines to present up-to-date reviews and overviews of their subjects. The workshop will provide a unique opportunity for academics and practitioners to meet and discuss these important actuarial problems and their solutions. For more details, please refer to the workshop webpage: https://www.rsfas.anu.edu.au/rsfas-research/workshop-series/. We welcome all participants to submit their manuscripts presented at the workshop to this special issue. All manuscripts will be refereed through the same peer-review process of the journal *Risks*. Keywords

- Extreme value theory
- Aging and longevity
- Catastrophe risks
- Financial risk management
- Predictive analytics
- Measures of risk
- Modelling excess losses
- Dependence modelling and copulas

### Guest Editors


Dr. Fei Huang

Prof. Dr. Ross Maller

Prof. Dr. Alexander Szimayer


### Deadline for manuscript submissions

closed (31 March 2019)


# Risks

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# About the Journal

## Message from the Editor-in-Chief

*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.

The scientific community and the general public have unlimited free access to the content as soon as it is published.

## Editor-in-Chief

Prof. Dr. Steven Haberman
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