Special Issue

Multivariate Risks

Message from the Guest Editor

Interest in multidimensional risk theory has grown substantially in recent years. The main reason for this is the fact that multidimensional risk models allow for a deeper insight into the interplay between different lines of business or different insurers. However, due to the various possible multidimensional ruin sets and due to the appearing dependencies, e.g., between claim severities or claim arrival times, the mathematical treatment of multidimensional risk models demands a higher level of complexity when compared to univariate risk models. In this Special Issue, we welcome high-quality research papers addressing the various aspects of multidimensional risk theory. You are therefore cordially invited to submit your latest results in the area of multivariate risk modeling, such as multivariate risk theory, optimal dividend problems, risk networks, multivariate heavy/light-tailed claims, and others.

Guest Editor

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Deadline for manuscript submissions

closed (30 July 2022)

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.

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