Seventh International Conference MAF 2016

Mathematical and Statistical Methods for Actuarial Sciences and Finance

SECOND CALL FOR PAPERS

WHEN and WHERE

The Conference will be held from **March 30** to **April 1**, **2016** at the **University Paris-Dauphine**, in **Paris** (**France**).

ORGANIZERS

- Department Master in Sciences of Organizations – University Paris-Dauphine, Paris (France)
- Department of Economics – Ca' Foscari University of Venice, Venice (Italy)
- Department of Economics and Statistics – University of Salerno, Salerno (Italy)

AIM

The aim of the Conference is to present theoretical and methodological results, and significant applications in Actuarial Sciences, Insurance and Finance by means of the capabilities of the interdisciplinary mathematical-statistical approach.

TOPICS

- Actuarial models
- Analysis of high frequency financial data
- Behavioral finance
- Carbon and green finance
- Credit risk methods and models
- Dynamic optimization in finance
- Forecasting of dynamical actuarial and financial phenomena
- Fund performance evaluation
- Insurance portfolio risk analysis
- Interest rate models
- Longevity risk
- Machine learning and soft-computing in Finance
- Management in insurance business
- Models and methods for financial time series analysis
- Models for financial derivatives
- Multivariate techniques for financial markets analysis
- Optimization in insurance
- Pricing
- Real world finance
- Risk management
- Solvency analysis
- Sovereign risk
- Static and dynamic portfolio selection and Management
- Trading systems
- Volatility models

This list is only indicative.

DEADLINES

Interested people should submit a two-page-abstract within **December 1, 2015**. Proposals should be submitted electronically through the website: **http://maf2016-paris.dauphine.fr/**. Contributors will be notified the acceptance of their proposals by **January 11**, **2016**. Then, a paper should be submit for publication (detailed information will follow).

PUBLICATIONS

A selection of accepted papers will be published: in a volume edited by an international publisher; in a special issue of the international journals "Mathematical Methods in Economics and Finance".

CONTACTS

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