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## Risk, Ruin and Survival: Decision Making in Insurance and Finance

Guest Editors:

#### Dr. Ricardas Zitikis

Department of Statistical and Actuarial Sciences, Western University, London, ON N6A 5B7, Canada

#### Dr. Jiandong Ren

Department of Statistical and Actuarial Sciences, Western University, London, ON N6A 5B7, Canada

#### Dr. Kristina Sendova

Department of Statistical and Actuarial Sciences, Western University, London, ON N6A 5B7, Canada

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## Message from the Guest Editors

Techniques of measuring risk and calculating probabilities of ruin or survival have been exciting topics for mathematically-inclined academics. For practicing actuaries and financial engineers, these topics have brought opportunities, but also headaches. With this Special Issue, we cordially invite researchers to share their results that, in one way or another, contribute to the betterment of practice and/or theory of decision making under uncertainty.

# Keywords

- risk measures
- ruin theory
- · survival analysis
- · financial engineering and management
- · decision making under uncertainty
- portfolio construction
- dependence modeling
- · statistical methods and inference









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## **Editor-in-Chief**

#### Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

### **Message from the Editor-in-Chief**

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*Risks* Editorial Office MDPI, St. Alban-Anlage 66 4052 Basel, Switzerland Tel: +41 61 683 77 34 www.mdpi.com mdpi.com/journal/risks risks@mdpi.com X@Risks\_MDPI