



Heavy Tailed Distributions in Economics

Guest Editor:

Prof. Dr. Dimitrios G. Konstantinides

Department Statistics and Actuarial—Financial Mathematics, University of the Aegean, GR 83200 Samos, Greece

konstant@aegean.gr

Deadline for manuscript submissions:

closed (31 July 2018)

Message from the Guest Editor

The heavy tailed distributions are not the only source of economic instability, but they can be modelled and handled using mathematical tools only. This feature makes them a hot topic in insurance practice in general and especially in regulatory institutions. Its interaction with the dependence issues is a usual complication, which produce many fruitful considerations.

Key words

- renewal risk model
- asymptotic formulas
- ruin probability
- dependence modelling
- optimization procedures





risks



an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Mogens Steffensen

Department of Mathematical Sciences, University of Copenhagen, Universitetsparken 5, DK-2100 Copenhagen Ø, Denmark

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.

Author Benefits

Open Access:— free for readers, with [article processing charges \(APC\)](#) paid by authors or their institutions.

High visibility: indexed within [Scopus](#), [ESCI \(Web of Science\)](#), [EconLit](#), [EconBiz](#), [RePEc](#), and many [other databases](#).

Journal Rank: [CiteScore](#) - Q2 (*Economics, Econometrics and Finance, miscellaneous*)

Contact Us

Risks
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
Fax: +41 61 302 89 18
www.mdpi.com

mdpi.com/journal/risks
risks@mdpi.com
[@Risks_MDPI](https://twitter.com/Risks_MDPI)