Foreword special issue Deaf 2019–Maf 2018

Aurea Grane¹ · Marilena Sibillo²

Published online: 17 June 2019

© Associazione per la Matematica Applicata alle Scienze Economiche e Sociali (AMASES) 2019, corrected publication 2019

This special issue brings together a selection of works presented at the eighth edition of the international conference *Mathematical and statistical methods for actuarial sciences and finance*—MAF2018, held in Madrid from April 4 to 6, at the University Carlos III (<http://www.est-econ.uc3m.es/maf2018/>).

The number of participants for this edition was around 200, coming from 23 different countries (40% from Italy, 29% from Spain, 26% from other European countries and 5% from other parts of the world). The conference program was organized in three plenary sessions, fifty sessions with oral communications and a poster session, yielding a total of 250 works that were presented and discussed in Madrid. In turn, oral communications were distributed in three parallel sessions attending to their thematic, such as actuarial sciences, finance and econometrics.

The keynote speakers of this eight edition were Enrique Sentana (CEMFI), whose talk was entitled “Financial contagion in the Eurozone”, Walter Schachermayer (University of Vienna), who presented the paper “The Amazing Power of Dimensional Analysis in Finance: Market Impact and the Intraday Trading Invariance Hypothesis” and Steve Haberman (City University of London), who imparted the lecture “Longevity Trends: Modelling and Forecasting”.

The co-chairs and scientific committee worked together to achieve a balanced and stimulating programme covering a wide range of topics, such as life insurance, survival modelling, longevity and long-term care, savings and pensions, sustainable life actuarial valuation, risk modelling, risk measurement and management, uncertainty quantification, diffusion processes in finance, quantitative methods for finance, evolutionary computation in finance, green and socially responsible finance, financial econometrics, network econometrics, energy markets, multivariate techniques for complex datasets, new products in insurance industry.

✉ Marilena Sibillo
msibillo@unisa.it

¹ Universidad Carlos III de Madrid, Getafe, Spain

² University of Salerno, Fisciano, Italy

The conference was born at the University of Salerno in 2004 from the cooperation between mathematicians and statisticians of the Department of Economics and Statistics. The idea was and still is to enhance in the field of finance and insurance the interactions between mathematics and statistics, in the belief that this approach can have extremely interesting effects, thanks to the synergistic action that can be developed.

The initiative is held every 2 years and since 2004 has established itself internationally with gradual and continuous growth and scientific enrichment. Since 2008, it has availed itself of the valuable collaboration of the Ca' Foscari University of Venice, in particular the Department of Economics. The various editions have followed one another with the alternate organization between the University of Salerno and the University Cà Foscari of Venice: 2004 and 2006 in Salerno, 2008 in Venice, 2010 in Ravello (Amalfi Coast), 2012 Venice, 2014 Vietri sul mare (Amalfi Coast), 2016 in Paris, 2018 in Madrid and the 2020 edition is scheduled in Geneva.

The international vocation has been the natural evolution of an initiative that was immediately welcomed with great enthusiasm and interest by the scientific community, with the participation of mathematicians and statisticians together, confirming the value and the significance of its objectives.

Irene Albarran, Aurea Grane, Cira Perna, Marilena Sibillo
Guest Editors of the special issue.

Publisher's Note Springer Nature remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.