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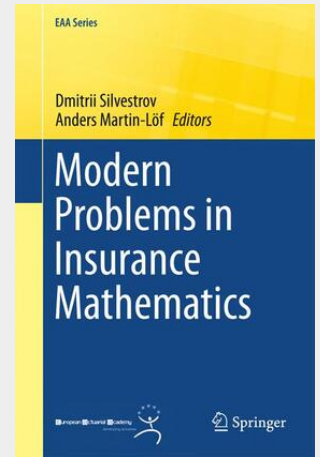
Modern Problems in Insurance Mathematics

This book is a compilation of 21 papers presented at the International Cramér Symposium on Insurance Mathematics (ICSIM) held at Stockholm University in June, 2013. The book comprises selected contributions from several large research communities in modern insurance mathematics and its applications. The main topics represented in the book are modern risk theory and its applications, stochastic modelling of insurance business, new mathematical problems in life and non-life insurance and related topics in applied and financial mathematics. The book is an original and useful source of inspiration and essential reference for a broad spectrum of theoretical and applied researchers, research students and experts from the insurance business. In this way, Modern Problems in Insurance Mathematics will contribute to the development of research and academy–industry co-operation in the area of insurance mathematics and its applications.

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