Fifth International Conference MAF 2012
Mathematical and Statistical Methods for Actuarial Sciences and Finance

C A L L   F O R   P A P E R S

WHEN and WHERE
The *Fifth International Conference MAF 2012* – *Mathematical and Statistical Methods for Actuarial Sciences and Finance* will be held from April 10 to April 12, 2012 in Venice (Italy).

ORGANIZERS
- Department of Economics – Ca' Foscari University of Venice, Venice (Italy)
- Department of Economics and Statistical Sciences – University of Salerno, Salerno (Italy)

AIM
The main aim of the Conference is to present new 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
- Probability in actuarial sciences, insurance and finance
- Real world finance
- Risk management
- Solvency analysis Sovereign risk
- Static and dynamic portfolio selection and management
- Trading systems
- Volatility models

DEADLINES
Interested people should submit an abstract (no more than one page) from **November 1, 2011** to **December 30, 2011**. Proposals should be submitted electronically through the website: **http://maf2012.unive.it**. Contributors will be notified the acceptance of their proposals by **January 31**, **2012**. Then, a paper should be electronically uploaded by **March 30, 2012**.

PUBLICATIONS
A selection of accepted papers will be published: in a volume edited by a prestigious international publisher; in special issues of the international journals "Mathematical Methods in Economics and Finance" and "The European Journal of Finance".

CONTACTS
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