



42nd Annual Meeting of the AMASES

Napoli, 13-15 September 2018

<http://amases2018.uniparthenope.it/>

Special Session: Risk Measures, Capital Adequacy and Capital Allocation

Topics of the special session include but are not limited to Risk Measures and their application to the determination of Solvency Capital requirements and to Portfolio Management.

The extended abstract should be written in English, following the guidelines provided at <http://amases2018.uniparthenope.it/submissions.html>

Submission to the special session should mention the code RM.

Special session organizers:

- Francesca Centrone (University of Piemonte Orientale): francesca.centrone@uniupo.it
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