



42nd Annual Meeting of the AMASES

Napoli, September 13-15, 2018

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

Special session: Time series modeling in finance and insurance

We invite you to submit an extended abstract to this special session to be held during the AMASES 42nd meeting.

Topics of interest of the special session include, but are not limited to:

- Advanced time series models for portfolio allocation
- Advanced time series models for asset liability management
- Advanced time series models for Option pricing

The extended abstract should be written in English and prepared using the instructions provided at the following link:

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

Submission to the special session should mention the session code **TS**

Special session organizers:

- Asmerilda Hitaj (University of Milano-Bicocca): asmerilda.hitaj1@unimib.it
- Edit Rroji (University of Milano-Bicocca): edit.rroji@unimib.it