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This book is the outcome of the CIMPA School on Statistical Methods and Applications in Insurance and Finance, held in Marrakech and Kelaat M'gouna (Morocco) in April 2013. It presents two lectures and seven refereed papers from the school, offering the reader important insights into key topics. The first of the lectures, by Frederic Viens, addresses risk management via hedging in discrete and continuous time, while the second, by Boualem Djehiche, reviews statistical estimation methods applied to life and disability insurance. The refereed papers offer diverse perspectives and extensive discussions on subjects including optimal control, financial modeling using stochastic differential equations, pricing and hedging of financial derivatives, and sensitivity analysis. Each chapter of the volume includes a comprehensive bibliography to promote further research.



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