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Special issue on SYSTEMIC RISK

The journal STATISTICS AND RISK MODELING will devote a Special Issue to

SYSTEMIC RISK

The Special Issue will focus on recent advances in the quantitative modeling, measurement and monitoring of systemic risk and related topics. Other contributions related to risk measures and quantitative risk management will be also considered. Submissions should contain original results, presented in a mathematically rigorous fashion.

Special consideration will be given to contributions from speakers of the *INRIA Workshop on Systemic risk and Quantitative risk management 2012*. Agnès SULEM (INRIA) and Benjamin JOURDAIN (CERMICS-ENPC) will act as Guest Editors for this Special Issue.

STATISTICS AND RISK MODELING (formerly STATISTICS AND DECISIONS) publishes original research papers in statistics, probabilistic modeling and applications to risk management in finance and insurance. The journal also welcomes articles containing new results and methodological innovations in statistical theory, in particular related to nonparametric statistical methods and stochastic processes.

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The Special Issue will appear in 2013. Papers should be submitted by **DECEMBER 31, 2012** using the online submission system of the journal:

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Please indicate so in your submission letter that you are submitting to the "Special issue on Systemic Risk".

We look forward to your submission to this Special Issue.

Georg Pflug (Editor)

Hansjörg Albrecher , Rama Cont and Ludger Rüschendorf (co-editors)