

Special Issue

Algorithms for Computational Finance

Message from the Guest Editors

As financial markets evolve, so have done the algorithmic trading and application of machine learning and AI in security analysis and forecasting. This special issue aims to attract submissions that represent state-of-the-art studies in algorithms in computational finance. We welcome high quality, original ideas and research in algorithms in computational finance, and in the following particular areas:

- Forecasting and trading algorithms for digital assets and cryptocurrencies.
- Artificial intelligence and machine learning applications in big data finance.
- Algorithms for market analysis considering differences in trading frequency and data availability.
- Portfolio optimization algorithms with novel risk metrics.
- Market simulations, algorithmic trading and hedging strategies.

Guest Editors

Prof. Dr. Liviu-Adrian Cotfas

Department of Economic Informatics and Cybernetics, The Bucharest University of Economic Studies, 010374 București, Romania

Dr. Stanimir Kabaivanov

Faculty of Economic and Social science, University of Plovdiv "Paisii Hilendarski", 4000 Tsentar, Plovdiv, Bulgaria

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Algorithms
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
algorithms@mdpi.com

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About the Journal

Message from the Editor-in-Chief

Algorithms are the very core of Computer Science. The whole area has been considered from quite different perspectives, having led to the development of many sub-communities: Complexity theory (limitations), approximation or parameterized algorithms (types of problems), geometric algorithms (subject area), metaheuristics, algorithm engineering, medical imaging (applications), indicates the range of perspectives. Our journal welcomes submissions written from any of these perspectives, so that it may become a forum for exchange of ideas between the corresponding scientific subcommunities.

Editor-in-Chief

Prof. Dr. Frank Werner

Faculty of Mathematics, Otto-von-Guericke-University, P.O. Box 4120,
D-39016 Magdeburg, Germany

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