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Entropy-Based Methods for Finance and Risk Management

Guest Editors:

Assoc. Prof. Loretta Mastroeni
Department of Economics, Roma TRE University, Via Silvio d'Amico, 77, 00145 Roma, Italy

Dr. Pierluigi Vellucci
Department of Economics, Roma Tre University, Via Silvio D'Amico 77, 00145 Rome, Italy

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Message from the Guest Editors

The concept of entropy originates from thermodynamics in the 19th century, but today is used in many research fields. In recent years, the applications of entropy in finance and economics have increased considerably, as demonstrated also by the significant number of papers in this field featured in many journals dealing with entropy-related topics

In mathematics, an abstract definition of entropy is known as Shannon information entropy, but many definitions and applications of entropy have been proposed in the literature, thanks to the generality of its concept.

In finance, entropy has been employed to understand turning points in foreign exchange rate time series, to propose an alternative measure to the standard deviation in stock markets, and to study option and asset pricing through an entropic methodology. In risk management, entropy-based measures of risk and rare-event probabilities have been introduced to innovate the traditional risk management tools, such as the value-at-risk.

In this Special Issue, we welcome innovative contributions and applications in all areas of Finance and Risk Management in which any definition of entropy plays a central role.

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Editor-in-Chief

Prof. Dr. Kevin H. Knuth
Department of Physics, University at Albany, 1400 Washington Avenue, Albany, NY 12222, USA

Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

Entropy is an online open access journal providing an advanced forum for the development and/or application of entropic and information-theoretic studies in a wide variety of applications. *Entropy* is inviting innovative and insightful contributions. Please consider *Entropy* as an exceptional home for your manuscript.

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Contact Us

Entropy Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
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