Special Issue

Entropy-Based Applications in Economics, Finance, and Management, 4th Edition

Message from the Guest Editor

Following the success of the three volumes of this Special Issue, with this fourth volume, we aim to provide a forum for the presentation of entropy-based applications in economics, finance, and management studies. The concept of entropy originates from thermodynamics, but it is utilized in many research fields to characterize the complexity of systems and to investigate the information content of probability distributions. Entropy is a general measure, and therefore many definitions and applications have been proposed in the literature. Areas of interest include, but are not limited to, the following topics:

- Entropy-based applications in portfolio selection, asset pricing, and risk management;
- Entropy measures as indicators for systematic risk and market informational efficiency;
- Entropy optimization approaches in economics and finance:
- Entropy-based applications in market microstructure research:
- Shannon theory in multi-criteria decision-making methods with applications to economic and management problems;
- Structural entropy in network-based applications in economics, finance, and management;
- Entropy measures in econophysics.

Guest Editor

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About the Journal

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.

Editor-in-Chief

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