



## Featured Papers in Mathematics and Finance

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Deadline for manuscript  
submissions:

**closed (31 December 2024)**

### Message from the Guest Editors

Due to the seminal works of Kenneth Arrow, Fischer Black, Harry Markowitz, Robert Merton, Franco Modigliani, Paul Samuelson, Myron Scholes, Richard Thaler, James Tobin, and many others, mathematics, probability theory, and stochastic calculus have become the foundation of finance theories. This Special Issue is dedicated to new ideas in finance that are based on novel mathematical approaches. We welcome mathematical papers in all areas of quantitative finance, including, but not limited to, post-modern portfolio theory, dynamic asset pricing, efficient market hypothesis, behavioral finance, ESG finance, risk management, and financial models for high-frequency trading. We invite papers that challenge the mathematical foundations of finance and seek extensions of dynamic asset pricing beyond semimartingales. Additionally, we seek papers that clarify the mathematical correctness of basic finance notions and theories, such as performance measures [2] and no-arbitrage option pricing.





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## Message from the Editor-in-Chief

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