Special Issue

Neural Networks for Financial Derivatives

Message from the Guest Editor

Financial risk management is the process of identifying, evaluating, and controlling the risk of an investment. Financial risks can be broadly classified into three subclasses: credit risk, liquidity risk, and market risk. However, financial risk is such a complex and extensive concept that financial risk management practitioners often need to specialize only in a certain aspect of financial risk management. The main goal of this Special Issue is to collect papers on the state of the art, in addition to the latest studies on neural networks as well as learning systems for financial risks, and summarize different applications of artificial intelligence technologies in the relevant domains of financial risks and their management. Moreover, this Special Issue is an opportunity to provide a forum where researchers will be able to share and exchange their ideas in the fields of financial risks. The area of interest is wide and includes several categories, such as neural networks and learning systems for financial derivatives, credit risk, liquidity risk, market risk, novel learning algorithms, the exploration of financial risk prediction, and so on.

Guest Editor

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Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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