Special Issue

Computational Finance

Message from the Guest Editor

This Special Issue focuses on the broad topic of "Computational Finance" and includes novel research on the use of computational methods and techniques for modelling financial asset prices, returns, and volatility, and in the pricing, hedging, and risk management of financial instruments. Theoretical and empirical articles on the application of novel computational techniques in estimation, simulation, optimization, and calibration with applications to asset pricing, derivative valuation, hedging, and risk management are welcome. Contributions focusing on multivariate or high-dimensional applications in today's complex world, novel measures of financial risk, and other types of risks implied from derivative markets, and on the use of high-frequency data of all sorts, are encouraged.

Guest Editor

Dr. Lars Stentoft

Department of Economics, University of Western Ontario, Social Science Centre Room 4071, London, ON N6A 5C2, Canada

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Editor-in-Chief

Prof. Dr. Thanasis Stengos
Department of Economics and Finance, University of Guelph, Guelph, ON N1G2W1, Canada

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