

Special Issue

Quantitative Methods for Financial Derivatives and Markets

Message from the Guest Editor

This Special Issue intends to address a range of topics related to derivative securities and their markets, including but not limited to new derivative pricing models, enhancements and/or novel applications of numerical techniques to existing derivative models, volatility studies, market frictions and microstructure, fixed-income models, and studies on risk and credit. We welcome articles that employ methods such as diffusion processes (Brownian motion, Fractional Brownian motion, jump diffusion models, etc...), traditional numerical techniques (binomial/trinomial models, finite difference, finite element, Monte-Carlo etc...), and/or appropriate statistical models for empirical studies using market data.

Guest Editor

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