

## Special Issue

# Stochastic Control and Optimization with Financial Applications

### Message from the Guest Editors

Stochastic control and optimization has been an active area of research since 1970s, but has recently enjoyed particular revival due to applications in, inter alia, operations research, economics and social sciences, finance. This call for papers seeks to publish applied work that links stochastic control and optimization with theories of stochastic processes, stochastic calculus, differential equations, filtering theory or game theory. Papers may be theoretical or applied. In particular, we are interested in papers related to numerical algorithms appearing in finance. To be considered for publication in the Special Issue, please submit your manuscript via the online submission portal. All submissions will be peer-reviewed. Any questions about the Special Issue can be directed to Zbigniew Palmowski at [Zbigniew.Palmowski@pwr.edu.pl](mailto:Zbigniew.Palmowski@pwr.edu.pl).

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### Guest Editors

Prof. Dr. Zbigniew Palmowski

Faculty of Pure and Applied Mathematics, Wrocław University of Science and Technology, Wyb. Wyspiańskiego 27, 50-370 Wrocław, Poland

Dr. Budhi Surya

School of Mathematics and Statistics, Victoria University of Wellington, Gate 6 Kelburn PDE, Wellington 6140, New Zealand

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### Deadline for manuscript submissions

closed (20 March 2022)



## Journal of Risk and Financial Management

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Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland  
Tel: +41 61 683 77 34  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)

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### Message from the Editor-in-Chief

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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### Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,  
ON N1G 2W1, Canada

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