

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.

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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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