



Mathematical Models and Applications in Finance

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Deadline for manuscript submissions:

30 November 2024

Message from the Guest Editors

In financial research, mathematical modelling allows for the establishment of a functional relationship between multiple variables, thereby being an effective method with which to analyse and solve problems in financial economics. Mathematical models underpin our understanding of many problems in financial economics, ranging from Markowitz's (1952) mean-variance optimisation, which underpins modern portfolio theory (MPT), to the Black–Scholes–Merton model for option pricing and the Black–Litterman model, which incorporates investors' views of expected returns in MPT. Advancements in the fields of statistical and machine learning have led towards uses in the areas of credit risk and asset pricing. In this context, we are seeking to publish high-quality research on fund management, risk management (i.e., credit, market, and operational), portfolio optimisation, asset pricing, option pricing, volatility spillovers, and any other topics related to mathematical finance. We pay particular attention to the importance of the use of big data and AI/ML techniques in financial economics. We encourage the submission of quantitative research works.





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Message from the Editor-in-Chief

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