



Mathematical Models and Applications in Finance

Guest Editors:

Dr. Rand Low

1. Associate Professor, Bond Business School, Bond University, Robina, QLD 4226, Australia

2. Honorary Senior Fellow, UQ Business School, University of Queensland, St Lucia, QLD, Australia

Prof. Dr. Yasuaki Watanabe

Department of Business and Marketing Strategy Professor, Kindai University, Higashiosaka, Osaka 577-8502, Japan

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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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Editor-in-Chief

Prof. Dr. Francisco Chiclana
School of Computer Science and
Informatics, De Montfort
University, The Gateway,
Leicester LE1 9BH, UK

Message from the Editor-in-Chief

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Mathematics Editorial Office
MDPI, St. Alban-Anlage 66
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