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Advanced Methods in the Mathematical Modeling of Financial Markets

Guest Editors:

Prof. Dr. Camelia Oprean-Stan

Faculty of Economic Sciences, Department of Finance and Accounting, Lucian Blaga University of Sibiu, 550324 Sibiu, Romania

Dr. Radu Voichita Adriana

Department of Statistics, Forecasting and Mathematics, Faculty of Economics and Business Administration, Babes Bolyai University of Cluj-Napoca, 400591 Cluj Napoca, Romania

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Message from the Guest Editors

This Special Issue will help narrow the gap between advanced mathematical models and financial market research by providing a collection of articles illustrating the applicability of new mathematical tools and methods to a wide range of financial market themes, including, but not limited to, analytical or numerical models for adaptive, coevolutionary, and self-poetic financial markets; analytical models of the evolution of preferences on the financial market (chreodes of preference); mathematical embedding of the new concept of antifragility as working on the financial markets; mathematical modeling of the financial market as a second-order cyber system.

This Specific Issue proposes a generalized hypothesis on the financial market mechanism from the point of view of either its state resilience (that is, homeostasis) or dynamic resilience (that is, homeorhesis). Submissions are invited for research papers presenting novel results, using a logical, behavioral, institutional, and especially quantitative approach for the more realistically modeling of financial markets.









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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, Grosspeteranlage 5 4052 Basel, Switzerland Tel: +41 61 683 77 34 www.mdpi.com mdpi.com/journal/mathematics mathematics@mdpi.com X@MathematicsMDPI