Special Issue

Innovative Algorithms for Securities Investment in Financial Mathematics

Message from the Guest Editors

The security market is stochastic and complicated. It provides ample research opportunities for multiple disciplines. This special issue welcomes research articles in the security investment which reveal important issues, provide new perspectives and insights, conduct comprehensive reviews, and propose innovative algorithms and models to enlighten the research community. For example, operations researchers utilizes various optimization models, including the classical Markowitz model, two or multistage models, robust optimization models, while statisticians may favour Bayesian approach, such as Black-Litterman model and more. Different stochastic process models are widely studied and applied to describe the price movement, and the state-of-art deep learning models are put into security investment almost instantly.

Guest Editors

Dr. Michael Chen

Prof. Dr. Song Xu

Prof. Dr. Yongzeng Lai

Deadline for manuscript submissions

closed (31 December 2024)

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Mathematics

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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