# Special Issue

## Advanced Statistical Applications in Financial Econometrics, 2nd Edition

### Message from the Guest Editor

You are warmly invited to make contributions to this Special Issue on "Advanced Statistical Applications in Financial Econometrics, 2nd Edition" in the journal *Mathematics*. The field of financial econometrics is broad and complex, with many challenging problems emerging as technology advances. In recent years, it has attracted growing interest from researchers worldwide. This Special Issue will highlight original contributions addressing challenges in advanced statistical applications in financial econometrics, including regime-switching modeling, portfolio optimization, asset allocation, risk analysis, financial contagion analysis, machine learning, and stochastic process models.

### Guest Editor

Prof. Dr. Yuehua Wu

Department of Mathematics and Statistics, York University, Toronto, ON M3J 1P3, Canada

### Deadline for manuscript submissions

20 March 2026

## Σ

## Mathematics

mdpi.com/si/243577

mdpi.com/journal/
mathematics

MDPI

# Σ

# Mathematics

**an Open Access Journal
by MDPI**

**Impact Factor 2.2
CiteScore 4.6**

mdpi.com/journal/
mathematics

MDPI

# 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.

### Editor-in-Chief

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

### Author Benefits

**High Visibility:**
indexed within Scopus, SCIE (Web of Science), RePEc, and other databases.

**Journal Rank:**
JCR - Q1 (Mathematics) / CiteScore - Q1 (General Mathematics )

**Rapid Publication:**
manuscripts are peer-reviewed and a first decision is provided to authors approximately 18.4 days after submission; acceptance to publication is undertaken in 2.4 days (median values for papers published in this journal in the first half of 2025).