Special Issue

Stochastic Differential Equations and Applications

Message from the Guest Editors

The welcome papers on stochastic differential equations either with one variable or more which describe an application either for physical sciences or from economics (for example, Brownian motion problems or stock-price problems). The theoretical developments of such problems either from analysis, numerical analysis, or even from stochastic processes are very welcome. The problems in analysis considering Ito–Stratonovic integrals or the investigation of the probability distribution function of the solution process will be appreciated. In principle, applications can cover probability and mathematics; in addition, we would appreciate an algorithm describing solutions rather than the existence of the solution. It is our pleasure to invite authors to contribute to this Special Issue by submitting research articles that will be subject to rigorous peer review, aiming to contribute to the development of relevant research in this field.

Guest Editors

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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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manuscripts are peer-reviewed and a first decision is provided to authors approximately 17.3 days after submission; acceptance to publication is undertaken in 2.8 days (median values for papers published in this journal in the second half of 2025).