

Special Issue

Financial Econometrics and Machine Learning

Message from the Guest Editors

The primary objective of this Special Issue is to showcase the latest developments in the field of financial econometrics and machine learning and provide a platform for researchers to share their insights, methodologies, and findings. We invite contributions that bridge the gap between econometric theory and machine learning applications, shedding light on the challenges, opportunities, and implications of this integration. This Special Issue covers a wide range of pertinent topics that are suitable for exploration. These topics encompass, but are not limited to, Asset pricing models incorporating machine learning techniques,

Portfolio optimization and asset allocation using advanced data analytics

Volatility modeling and forecasting with machine learning algorithms

High-frequency trading and market microstructure analysis, risk management and credit scoring models utilizing machine learning

Financial forecasting and macroeconomic modeling with machine learning

The interpretability and explainability of machine learning models in finance, model validation, and the robustness of machine learning applications in financial econometrics

Guest Editors

Prof. Dr. Chihwa Kao

Department of Economics, University of Connecticut, Storrs, CT 06269, USA

Dr. Zhonghui Zhang

Joint Research Institute, Nanjing Audit University, Nanjing 210017, China

Deadline for manuscript submissions

closed (30 November 2025)



Mathematics

an Open Access Journal
by MDPI

Impact Factor 2.2
CiteScore 4.6



mdpi.com/si/172530

Mathematics
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
mathematics@mdpi.com

[mdpi.com/journal/
mathematics](https://mdpi.com/journal/mathematics)





Mathematics

an Open Access Journal
by MDPI

Impact Factor 2.2
CiteScore 4.6



[mdpi.com/journal/
mathematics](https://mdpi.com/journal/mathematics)



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 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).