

Special Issue

Recent Advances in Stochastic Processes and Their Applications

Message from the Guest Editor

Stochastic processes permeate many scientific disciplines, from economics and finance within social sciences, biology and physics in natural sciences, to actuarial, computer, data, and system sciences. The area is also a discipline on its own with frequent advances in terms of new processes, conditions for existence and uniqueness, and analytical solutions motivated by applications. The richness and interaction of its continuous and discrete-time branches, together with the explosion of data and machine learning techniques, make it an ideal candidate to generate innovation. Given such a wide range of theory and applications, this Special Issue focuses on the innovative use of stochastic processes motivated, at least partially, by challenges in economics, insurance, and finance. Priority will be given to the combination of stochastic processes with statistical and machine learning methodologies, such as estimation, reinforcement learning, decision trees, and artificial neural networks. We look forward to receiving your contributions.

Guest Editor

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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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