

# Special Issue

## Stochastic Processes Applied to Modelling in Finance: Latest Advances and Prospects

### Message from the Guest Editors

*Mathematics* is announcing an invitation to scholars in the Mathematical Finance field for a Special Issue entitled “Frontiers of Stochastic Processes Applied to Modelling in Finance”. Submissions are invited for research papers presenting novel results using stochastic processes for the purpose of modelling financial markets. The Special Issue intends to cover a large variety of subject matter, including but not limited to foundations, asset management, derivatives, frictions and microstructure, fixed income models, high frequency trading, estimation, risk and credit, etc. The processes used in the submitted research papers might include diffusions, Levy processes, infinite activity pure jump processes, semi-martingales, and beyond.

### Guest Editors

Prof. Dr. Peter Lakner

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Prof. Dr. Christoph Frei

Mathematical and Statistical Sciences, University of Alberta, Edmonton, AB T6G 2G1, Canada

### Deadline for manuscript submissions

closed (15 September 2023)



## 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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### Editor-in-Chief

Prof. Dr. Francisco Chiclana

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indexed within Scopus, SCIE (Web of Science), RePEc, and other databases.

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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).