

Special Issue

Modeling Multivariate Financial Time Series and Computing

Message from the Guest Editors

Accurate prediction of time-varying covariances is an important problem in multivariate financial data modelling. The use of highly correlated and high-dimensional time series data introduces many complications and challenges. Methods and theories to solve these problems constitute the content of time series analysis in many respects. The development of data cleaning and management tools as prerequisites for time series analyses, the definition of appropriate estimation approaches, and the imposition of data-driven and economics-driven parameter restrictions are leading to the development of more flexible approaches for capturing, reproducing, and synthesizing the main dynamics of the series. The Special Issue “**Modeling Multivariate Financial Time Series and Computing**” aims to promote articles presenting theoretical developments and/or applied analyses in the context of multivariate financial time series. Articles on the estimation and prediction of the conditional covariance matrix of financial assets using existing methods or new econometric approaches are strongly encouraged.

Guest Editors

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Deadline for manuscript submissions

closed (31 December 2025)



Mathematics

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Impact Factor 2.2
CiteScore 4.6



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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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