

Special Issue

Mathematical Aspects of Trading and Valuating Financial Assets

Message from the Guest Editors

The financial markets have become more and more complex in recent years since a high portion of trades is performed by computerized systems. Those system tries to make sense of the chaotic nature of financial assets prices. The advance in this field enables researchers and practitioners to design trading systems that are based on complex computations derived from years of manual trading experience. Algorithmic trading systems integrate information in a short period of time and translate that information into trading decisions. This special issue of Mathematics will concentrate on this process of high-frequency trading of various financial assets such as commodities, cryptocurrencies, stocks, and ETFs. Authors should present the mathematical concepts behind their trading systems and perform a simulation that implements those concepts. These trading systems can use daily data or intraday data from various sources of information to reach their long/short decisions.

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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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