

Special Issue

Mathematical and Statistical Methods Applications in Finance

Message from the Guest Editor

Over recent decades, mathematical and statistical models' applications in finance have become more and more popular both in a managerial and research context. The aim of this Special Issue is to bridge the gap between the classical models of mathematics and statistics and their applications in real cases of finance. Authors can submit their contributions concerning applications or developments of mathematical and statistical models in finance topics such as risky assets, discrete time market models, portfolio management, forward and future contracts, option pricing, stochastic interest rates, portfolio theory, capital pricing, risk-neutral probabilities, financial multiperiod markets, ARMA process, ARIMA processes, seasonal models, maximum likelihood estimation, quasi-maximum likelihood, Kernel estimators in time series, dynamical systems, stochastic integrals, stochastics differential equations, classical arbitrage theory, Fourier methods, stochastic interest rate models, and discrete time approximation.

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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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).