

Special Issue

Advances in Applications of Probability Theory and Stochastic Processes

Message from the Guest Editor

Besides applications in the natural sciences and society, probability theory is a mature and flourishing field of mathematics, with many connections to other fields of mathematics. The theory of Markov processes, e.g., is strongly connected with the theory of partial differential equations, semigroups, boundary value problems, and harmonic analysis. Moreover, probability theory has important contributions in combinatorics, number theory, and geometry. We invite our colleagues to submit papers related to any application of Probability Theory and Stochastic Processes. The scope includes (but is not limited to) financial mathematics, risks and insurance, queueing theory and reliability, statistical physics, and mathematical biology. It includes applications of point processes, diffusions, stochastic differential equations, locally interacting Markov processes, stochastic optimal control, etc. Contributions involving novel applications of fractional calculus are also encouraged.

Guest Editor

Prof. Dr. Mark Kelbert

Department of Statistics and Data Analysis, Higher School of Economics, Moscow 101000, Russia

Deadline for manuscript submissions

closed (31 October 2021)



Mathematics

an Open Access Journal
by MDPI

Impact Factor 2.2
CiteScore 4.6



mdpi.com/si/42394

Mathematics
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
mathematics@mdpi.com

[mdpi.com/journal/
mathematics](https://mdpi.com/journal/mathematics)





Mathematics

an Open Access Journal
by MDPI

Impact Factor 2.2
CiteScore 4.6



[mdpi.com/journal/
mathematics](https://mdpi.com/journal/mathematics)



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.

Editor-in-Chief

Prof. Dr. Francisco Chiclana

School of Computer Science and Informatics, De Montfort University,
The Gateway, Leicester LE1 9BH, UK

Author Benefits

High Visibility:

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

Journal Rank:

JCR - Q1 (Mathematics) / CiteScore - Q1 (General Mathematics)

Rapid Publication:

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).