Special Issue

Advances in Machine Learning Applied to Financial Economics

Message from the Guest Editor

Machine learning has become ubiquitous in society and has influenced how financial mathematicians and economists conduct research complementing classical statistical approaches to cross section and time series analysis of returns. Machine learning applied to financial economics has become a hot topic in both academia and asset management industry reflected by the surge in the number of research articles published on this topic. Recently, it has allowed for the establishment of improved asset pricing models, portfolio optimization and risk management techniques. This Special Issue seeks advancements in machine learning techniques applied to financial economics. Contributions to the areas of, but not limited to, estimation of asset pricing models, financial decision making under uncertainty with economic and financial models, identification of latent factors, portfolio optimization and risk management, statistical methods for financial market data, and time series prediction all employing various forms of machine learning are solicited. We pay particular interest to how machine learning techniques are incorporated as new methods to solve problems in finance.

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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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