



Mathematical Optimization in Financial Risk Management

Guest Editor:

Prof. Dr. Biswajit Sarkar

Department of Industrial
Engineering, Yonsei University,
Seoul 03722, Korea

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Message from the Guest Editor

Dear Colleagues,

Based on the present situation, the necessity of mathematical optimization for economic or financial risk management is increasing continuously. To solve this financial risk, mathematical optimization should be able to identify in advance potential risks and opportunities as well as how the people or the players of any business sector can reduce these risks. This will be the topic of interest for this Special Issue. The financial risks which occur due to investments can be minimized through mathematical optimization techniques because mathematical optimization can choose the best decision from a list of possible decisions that ensures specific criteria are met. Many finance problems can be solved using modern optimization techniques such as linear and nonlinear programming, classical optimization, integer programming, dynamic programming, goal programming, metaheuristics, etc. The objective of this Special Issue is the minimization of financial risks through the application of mathematical optimization techniques.

Prof. Dr. Biswajit Sarkar
Guest Editor





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Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

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Risks Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

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