Special Issue

Mathematical Optimization in Financial Risk Management

Message from the Guest Editor

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.

Guest Editor

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