Special Issue

New Challenges in Mathematical Finance: From S(P)DEs to Machine Learning

Message from the Guest Editors

Financial markets are currently characterized by an increasing number of challenging tasks which outperform already-obtained results in terms, for example, of standard credit risk measures, interest rates structures analysis, financial scenario forecasting, and related sub-problems. In particular, the enormous mass of data, spanning from micro-economic to macro-economic frameworks, demands the development of a new stochastic-based holistic vision which can re-establish the right grip between mathematical theory and related applied tools as well as between quantitative tasks and their formally correct description/analysis/forecast. Therefore, this Special Issue will be devoted to collecting contributions aimed at finding a collective approach to the aforementioned challenges. It welcomes papers dealing with concrete financial problems from different perspectives. Contributions related to, for example, the theory of SPDEs, stochastic mean field games, neural networks solutions, and combinations of these will constitute the core of the present Special Issue.

Guest Editors

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Deadline for manuscript submissions

closed (15 March 2023)

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Message from the Editor-in-Chief

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