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Emerging Topics in Finance and Risk Engineering—In Memory of Peter Carr

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Message from the Guest Editors

Dear Colleagues,

We would like to invite contributions to this issue of *Risks* honoring the memory of Peter Carr (1958–2022). Peter was a colleague, friend, and mentor to many of us. His contributions to financial engineering and financial mathematics span a wide range, touching on many topics, such as derivatives pricing, asset price modeling with martingales, uncovering symmetries and exploiting them in derivatives valuation, volatility modeling, and much more.

A recurring theme in Peter's work is the application of novel concepts and methods to financial problems. Some examples are the study of derivatives with randomly distributed maturity, the use of algebraic methods for derivatives pricing, and exploring new modeling ideas using artificial intelligence and machine learning. In the same spirit, we would like to invite contributions proposing new methods and applications of emerging methods to problems of financial and risk engineering.

Dr. Dan Pirjol
Dr. Lingjiong Zhu
Guest Editors

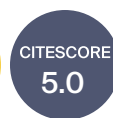


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Special Issue



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Message from the Editor-in-Chief

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